



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/12/2022 TO: 28/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	2025 On 02-February-23			Bond Future	165.79	165.8163	165.7934	165.8163	6,568.00
28/12/2022	2025 On 04-May-23			Bond Future	169.06	169.0849	169.0579	169.0849	0.00
28/12/2022	2025 On 03-August-23			Bond Future	170.85	170.8815	170.8508	170.8815	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
28/12/2022	2025 On 02-November-23			Bond Future	174.42	174.4472	174.4157	174.4472	0.00
28/12/2022	2025 On 01-February-24			Bond Future	176.21	176.2452	176.2147	176.2452	0.00
28/12/2022	2029 On 02-February-23			Bond Future	119.59	119.5958	119.5905	119.5958	1,476.00
28/12/2022	2029 On 04-May-23			Bond Future	120.65	120.6577	120.6498	120.6577	0.00
28/12/2022	2029 On 03-August-23			Bond Future	123.17	123.1842	123.1740	123.1842	0.00
28/12/2022	2029 On 02-November-23			Bond Future	124.41	124.4255	124.4149	124.4255	0.00
28/12/2022	2029 On 01-February-24			Bond Future	126.97	126.9829	126.9728	126.9829	0.00
28/12/2022	2030 On 02-February-23			Bond Future	10.28	89.3101	89.0108	89.3101	92,379.00
28/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5649	6	6	6	5,000.00
28/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	1	0	0	0	388.00
28/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
28/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	252	0	0	0	0.00
28/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	448	1	0	1	0.00
28/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	297	0	0	0	388.00
28/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	564	1	1	1	0.00
28/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4112	4	4	4	0.00
28/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	3958	4	4	4	0.00
28/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	1	0	0	0	0.00
28/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	133	0	0	0	0.00
28/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	3	0	0	0	0.00
28/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	262	0	0	0	0.00
28/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	547	1	1	1	0.00
28/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	530	1	1	1	0.00
28/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4855	5	5	5	5,000.00
28/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	204	0	0	0	388.00
28/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	137	0	0	0	0.00
28/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1779	2	2	2	0.00
28/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1987	2	2	2	102.00
28/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	5062	5	5	5	0.00
28/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6983	7	7	7	0.00
28/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2984	3	3	3	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5647	5	6	5	0.00
28/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5843	6	6	6	0.00
28/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	222	0	0	0	0.00
28/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1808	2	2	2	0.00
28/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1837	2	2	2	0.00
28/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2454	2	2	2	0.00
28/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2348	2	2	2	0.00
28/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2490	2	2	2	0.00
28/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	88	0	0	0	0.00
28/12/2022	2030 On 04-May-23			Bond Future	10.40	91.0492	90.7421	91.0492	0.00
28/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	916	1	1	1	150.00
28/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9213	10	9	10	0.00
28/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	5929	6	6	6	0.00
28/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7368	8	7	8	0.00
28/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2980	3	3	3	350.00
28/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	8968	9	9	9	0.00
28/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2698	3	3	3	0.00
28/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	438	1	0	1	388.00
28/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5010	5	5	5	0.00
28/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2408	3	2	3	479.00
28/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2649	3	3	3	0.00
28/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2673	3	3	3	0.00
28/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1028	1	1	1	479.00
28/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1179	1	1	1	388.00
28/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1537	2	2	2	1,080.00
28/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3308	3	3	3	0.00
28/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3951	4	4	4	0.00
28/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4306	4	4	4	0.00
28/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2089	2	2	2	0.00
28/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2108	2	2	2	0.00
28/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2306	2	2	2	0.00
28/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	974	1	1	1	150.00
28/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6728	6	7	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
28/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4610	4	5	4	0.00
28/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2071	2	2	2	0.00
28/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	282	0	0	0	479.00
28/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1873	2	2	2	0.00
28/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	486	0	0	0	1,080.00
28/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	740	1	1	1	388.00
28/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	257	0	0	0	350.00
28/12/2022	2030 On 03-August-23			Bond Future	10.50	88.9275	88.6122	88.9275	0.00
28/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9052	9	9	9	0.00
28/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5215	5	5	5	0.00
28/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10002	10	10	10	0.00
28/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5157	5	5	5	0.00
28/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5185	5	5	5	0.00
28/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2745	3	3	3	1,012.00
28/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3317	4	3	4	350.00
28/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2697	3	3	3	0.00
28/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1652	2	2	2	0.00
28/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1675	2	2	2	0.00
28/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	511	0	1	0	350.00
28/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3192	3	3	3	0.00
28/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	681	1	1	1	1,012.00
28/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1663	2	2	2	0.00
28/12/2022	2030 On 02-November-23			Bond Future	10.61	90.7634	90.4415	90.7634	0.00
28/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3668	4	4	4	0.00
28/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3644	4	4	4	0.00
28/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3620	4	4	4	0.00
28/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2840	3	3	3	0.00
28/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2823	3	3	3	0.00
28/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2806	3	3	3	0.00
28/12/2022	2030 On 01-February-24			Bond Future	10.74	88.6029	88.2750	88.6029	0.00
28/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4754	5	5	5	0.00
28/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4728	5	5	5	0.00
28/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4780	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
28/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2288	2	2	2	0.00
28/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2313	2	2	2	0.00
28/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2300	2	2	2	0.00
28/12/2022	2032 On 02-February-23			Bond Future	10.88	88.2726	87.9117	88.2726	112,056.00
28/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	8921	9	9	9	0.00
28/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4956	5	5	5	0.00
28/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
28/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	131	0	0	0	0.00
28/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	344	0	0	0	0.00
28/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	251	0	0	0	8,000.00
28/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	357	1	0	1	0.00
28/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4322	5	4	5	0.00
28/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	29	0	0	0	750.00
28/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	1	0	0	0	500.00
28/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	176	0	0	0	500.00
28/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	521	1	1	1	0.00
28/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	370	1	0	1	0.00
28/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3543	4	4	4	0.00
28/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3344	4	3	4	0.00
28/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	849	1	1	1	750.00
28/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1950	2	2	2	0.00
28/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	506	1	1	1	8,000.00
28/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	461	0	0	0	8,000.00
28/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2892	3	3	3	0.00
28/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2513	2	3	2	454.00
28/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3663	3	4	3	0.00
28/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7662	7	8	7	0.00
28/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	5155	5	5	5	0.00
28/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	320	0	0	0	0.00
28/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2932	3	3	3	0.00
28/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3307	3	3	3	0.00
28/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2972	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
28/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3942	4	4	4	454.00
28/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8585	8	9	8	0.00
28/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	238	0	0	0	500.00
28/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	36	0	0	0	750.00
28/12/2022	2032 On 04-May-23			Bond Future	11.01	85.8309	85.4611	85.8309	66,415.00
28/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2406	3	2	3	0.00
28/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2382	3	2	3	0.00
28/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1814	2	2	2	400.00
28/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11280	12	11	12	0.00
28/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2431	3	2	3	0.00
28/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3774	4	4	4	400.00
28/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3030	3	3	3	0.00
28/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	245	0	0	0	400.00
28/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3789	4	4	4	0.00
28/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3081	3	3	3	0.00
28/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3055	3	3	3	0.00
28/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1995	2	2	2	0.00
28/12/2022	2032 On 03-August-23			Bond Future	11.12	87.6093	87.2302	87.6093	2,600.00
28/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5384	6	5	6	0.00
28/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5415	6	5	6	0.00
28/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5446	6	5	6	0.00
28/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5857	6	6	6	5,000.00
28/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2152	2	2	2	0.00
28/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2343	2	2	2	0.00
28/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2358	2	2	2	0.00
28/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2374	2	2	2	0.00
28/12/2022	2032 On 02-November-23			Bond Future	11.24	85.2574	84.8702	85.2574	0.00
28/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3777	4	4	4	0.00
28/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3752	4	4	4	0.00
28/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3802	4	4	4	0.00
28/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3789	4	4	4	0.00
28/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3834	4	4	4	0.00
28/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3812	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
28/12/2022	2032 On 01-February-24			Bond Future	11.37	86.9895	86.5951	86.9895	0.00
28/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5208	5	5	5	0.00
28/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5180	5	5	5	0.00
28/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5151	5	5	5	0.00
28/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3041	3	3	3	0.00
28/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3024	3	3	3	0.00
28/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3008	3	3	3	0.00
28/12/2022	2033 On 02-February-23			Bond Future	114.78	113.9732	114.7847	113.9732	7,312.00
28/12/2022	2033 On 04-May-23			Bond Future	115.66	114.8338	115.6586	114.8338	0.00
28/12/2022	2033 On 03-August-23			Bond Future	118.08	117.2382	118.0782	117.2382	0.00
28/12/2022	2033 On 02-November-23			Bond Future	119.12	118.2645	119.1219	118.2645	0.00
28/12/2022	2033 On 01-February-24			Bond Future	121.57	120.6954	121.5710	120.6954	0.00
28/12/2022	2037 On 02-February-23			Bond Future	11.58	79.4674	79.0911	79.4674	133,641.00
28/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	595	1	1	1	577.00
28/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	520	1	1	1	0.00
28/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3059	3	3	3	0.00
28/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	506	1	1	1	0.00
28/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	492	1	0	1	0.00
28/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3737	4	4	4	0.00
28/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3689	3	4	3	0.00
28/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3643	3	4	3	0.00
28/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	845	1	1	1	577.00
28/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3414	3	3	3	0.00
28/12/2022	2037 On 04-May-23			Bond Future	11.71	81.0150	80.6296	81.0150	0.00
28/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10924	11	11	11	0.00
28/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2299	3	2	3	0.00
28/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3580	4	4	4	400.00
28/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1658	2	2	2	400.00
28/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4088	4	4	4	0.00
28/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2251	2	2	2	0.00
28/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2275	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
28/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1504	2	2	2	703.00
28/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5950	6	6	6	0.00
28/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4558	4	5	4	0.00
28/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4593	4	5	4	0.00
28/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5617	5	6	5	0.00
28/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	621	1	1	1	400.00
28/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3162	3	3	3	0.00
28/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2781	3	3	3	703.00
28/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4524	4	5	4	0.00
28/12/2022	2037 On 03-August-23			Bond Future	11.82	78.4352	78.0402	78.4352	0.00
28/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5323	6	5	6	0.00
28/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5259	6	5	6	0.00
28/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5291	6	5	6	0.00
28/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3624	4	4	4	0.00
28/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3646	4	4	4	0.00
28/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3602	3	4	3	0.00
28/12/2022	2037 On 02-November-23			Bond Future	11.94	80.0545	79.6513	80.0545	0.00
28/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3689	4	4	4	0.00
28/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3715	4	4	4	0.00
28/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3741	4	4	4	0.00
28/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5865	6	6	6	0.00
28/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5834	6	6	6	0.00
28/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5803	6	6	6	0.00
28/12/2022	2037 On 01-February-24			Bond Future	12.07	77.4257	77.0147	77.4257	0.00
28/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5620	6	6	6	0.00
28/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5650	6	6	6	0.00
28/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5681	6	6	6	0.00
28/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4310	4	4	4	0.00
28/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4331	4	4	4	0.00
28/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4354	4	4	4	0.00
28/12/2022	2038 On 02-February-23			Bond Future	126.59	126.5959	126.5946	126.5959	4,123.00
28/12/2022	2038 On 04-May-23			Bond Future	129.09	129.0915	129.0875	129.0915	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2022	2038 On 03-August-23			Bond Future	129.83	129.8329	129.8264	129.8329	0.00
28/12/2022	2038 On 02-November-23			Bond Future	132.54	132.5422	132.5352	132.5422	0.00
28/12/2022	2038 On 01-February-24			Bond Future	133.25	133.2550	133.2494	133.2550	0.00
28/12/2022	2040 On 02-February-23			Bond Future	11.65	81.1834	80.7454	81.1834	138,071.00
28/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3420	4	3	4	0.00
28/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	20	0	0	0	388.00
28/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	17	0	0	0	0.00
28/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	554	1	1	1	0.00
28/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	539	1	1	1	0.00
28/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4305	5	4	5	0.00
28/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4168	5	4	5	0.00
28/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	359	1	0	1	388.00
28/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	327	0	0	0	0.00
28/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	686	1	1	1	563.00
28/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	570	1	1	1	0.00
28/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3964	4	4	4	0.00
28/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3619	3	4	3	0.00
28/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	885	1	1	1	563.00
28/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4821	5	5	5	0.00
28/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	642	1	1	1	0.00
28/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	606	1	1	1	388.00
28/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4992	5	5	5	0.00
28/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4015	4	4	4	0.00
28/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4066	4	4	4	0.00
28/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9998	10	10	10	0.00
28/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9778	9	10	9	0.00
28/12/2022	2040 On 04-May-23			Bond Future	11.77	82.7645	82.3160	82.7645	300.00
28/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10187	11	10	11	0.00
28/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2759	3	3	3	486.00
28/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4584	5	5	5	0.00
28/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2568	3	3	3	0.00
28/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2594	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
28/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1124	1	1	1	486.00
28/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1451	2	1	2	388.00
28/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	510	1	1	1	388.00
28/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1668	2	2	2	684.00
28/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7393	8	7	8	0.00
28/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2622	3	3	3	0.00
28/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4762	5	5	5	0.00
28/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7898	8	8	8	0.00
28/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1624	2	2	2	388.00
28/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	934	1	1	1	486.00
28/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2935	3	3	3	684.00
28/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6408	6	6	6	0.00
28/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	11287	11	11	11	0.00
28/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6928	7	7	7	0.00
28/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4799	5	5	5	0.00
28/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4835	5	5	5	0.00
28/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4584	4	5	4	0.00
28/12/2022	2040 On 03-August-23			Bond Future	11.89	79.9704	79.5111	79.9704	0.00
28/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5795	6	6	6	0.00
28/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5830	6	6	6	0.00
28/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5864	6	6	6	0.00
28/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3867	4	4	4	0.00
28/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3891	4	4	4	0.00
28/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3914	4	4	4	0.00
28/12/2022	2040 On 02-November-23			Bond Future	12.00	81.6215	81.1526	81.6215	0.00
28/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3919	4	4	4	0.00
28/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3864	4	4	4	0.00
28/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3891	4	4	4	0.00
28/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6406	6	6	6	0.00
28/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6337	6	6	6	0.00
28/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6371	6	6	6	0.00
28/12/2022	2040 On 01-February-24			Bond Future	12.13	78.7741	78.2961	78.7741	0.00
28/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6065	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
28/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6001	6	6	6	0.00
28/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6033	6	6	6	0.00
28/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4806	5	5	5	0.00
28/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4831	5	5	5	0.00
28/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4782	5	5	5	0.00
28/12/2022	2044 On 02-February-23			Bond Future	11.66	77.9842	77.5368	77.9842	79,400.00
28/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2189	3	2	3	0.00
28/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	178	0	0	0	2,500.00
28/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	637	1	1	1	0.00
28/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	707	1	1	1	0.00
28/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3152	4	3	4	0.00
28/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2749	3	3	3	0.00
28/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	404	1	0	1	2,500.00
28/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	29	0	0	0	0.00
28/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	620	1	1	1	0.00
28/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	604	1	1	1	0.00
28/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	541	1	1	1	1,700.00
28/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2016	2	2	2	1,700.00
28/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3683	3	4	3	0.00
28/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1750	2	2	2	0.00
28/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3984	4	4	4	0.00
28/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3933	4	4	4	0.00
28/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9438	9	9	9	0.00
28/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1611	2	2	2	2,500.00
28/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4741	4	5	4	0.00
28/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1247	1	1	1	0.00
28/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1045	1	1	1	4,000.00
28/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3882	4	4	4	0.00
28/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4193	4	4	4	0.00
28/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6270	6	6	6	0.00
28/12/2022	2044 On 04-May-23			Bond Future	11.78	79.5030	79.0449	79.5030	0.00
28/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3645	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
28/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4493	5	4	5	0.00
28/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5408	6	5	6	0.00
28/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2679	3	3	3	0.00
28/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2652	3	3	3	0.00
28/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2624	3	3	3	0.00
28/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4942	5	5	5	0.00
28/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4904	5	5	5	0.00
28/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3800	4	4	4	4,115.00
28/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4867	5	5	5	0.00
28/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2558	2	3	2	1,500.00
28/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3120	3	3	3	4,115.00
28/12/2022	2044 On 03-August-23			Bond Future	11.88	76.7665	76.2976	76.7665	0.00
28/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5795	6	6	6	0.00
28/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5727	6	6	6	0.00
28/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5761	6	6	6	0.00
28/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4106	4	4	4	0.00
28/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4130	4	4	4	0.00
28/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4081	4	4	4	0.00
28/12/2022	2044 On 02-November-23			Bond Future	11.99	78.3515	77.8727	78.3515	0.00
28/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3915	4	4	4	0.00
28/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3943	4	4	4	0.00
28/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3971	4	4	4	0.00
28/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6552	6	7	6	0.00
28/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6588	6	7	6	0.00
28/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6624	6	7	6	0.00
28/12/2022	2044 On 01-February-24			Bond Future	12.10	75.5628	75.0748	75.5628	0.00
28/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6005	6	6	6	0.00
28/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6037	6	6	6	0.00
28/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6069	6	6	6	0.00
28/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4987	5	5	5	0.00
28/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5013	5	5	5	0.00
28/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5038	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
28/12/2022	2046 On 02-February-23			Bond Future	113.31	114.1270	113.3100	114.1270	13,685.00
28/12/2022	2046 On 04-May-23			Bond Future	113.51	114.3411	113.5055	114.3411	4,935.00
28/12/2022	2046 On 03-August-23			Bond Future	115.88	116.7357	115.8807	116.7357	0.00
28/12/2022	2046 On 02-November-23			Bond Future	116.21	117.0829	116.2099	117.0829	0.00
28/12/2022	2046 On 01-February-24			Bond Future	118.60	119.4891	118.5986	119.4891	0.00
28/12/2022	2050 On 02-February-23			Bond Future	113.71	114.6275	113.7096	114.6275	10,717.00
28/12/2022	2050 On 04-May-23			Bond Future	115.95	116.8869	115.9484	116.8869	3,359.00
28/12/2022	2050 On 03-August-23			Bond Future	116.19	117.1536	116.1934	117.1536	0.00
28/12/2022	2050 On 02-November-23			Bond Future	118.62	119.5981	118.6178	119.5981	0.00
28/12/2022	2050 On 01-February-24			Bond Future	118.82	119.8156	118.8165	119.8156	0.00
28/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	AL37 On 02-February-23			Index Future	853.92	855.9480	853.9180	855.9480	0.00
28/12/2022	AL37 On 04-May-23			Index Future	870.53	872.6180	870.5250	872.6180	0.00
28/12/2022	AL37 On 03-August-23			Index Future	888.53	890.6890	888.5330	890.6890	0.00
28/12/2022	AL37 On 02-November-23			Index Future	906.87	909.0740	906.8710	909.0740	0.00
28/12/2022	AL37 On 01-February-24			Index Future	925.32	927.5650	925.3240	927.5650	0.00
28/12/2022	AL7T On 02-February-23			Index Future	986.86	990.4100	986.8640	990.4100	0.00
28/12/2022	AL7T On 04-May-23			Index Future	1006.06	1009.6990	1006.0570	1009.6990	0.00
28/12/2022	AL7T On 03-August-23			Index Future	1026.87	1030.6090	1026.8680	1030.6090	0.00
28/12/2022	AL7T On 02-November-23			Index Future	1048.06	1051.8820	1048.0620	1051.8820	0.00
28/12/2022	AL7T On 01-February-24			Index Future	1069.39	1073.2780	1069.3870	1073.2780	0.00
28/12/2022	ALBI On 02-February-23			Index Future	860.55	864.0490	860.5540	864.0490	111.00
28/12/2022	ALBI On 04-May-23			Index Future	877.29	880.8770	877.2900	880.8770	0.00
28/12/2022	ALBI On 03-August-23			Index Future	895.44	899.1190	895.4380	899.1190	0.00
28/12/2022	ALBI On 02-November-23			Index Future	913.92	917.6780	913.9180	917.6780	0.00
28/12/2022	ALBI On 01-February-24			Index Future	932.52	936.3440	932.5150	936.3440	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
28/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C214 On 28-February-41			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
28/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2022	ES33 On 02-February-23			Bond Future	12.33	75.1280	74.8334	75.1280	350.00
28/12/2022	ES33 On 04-May-23			Bond Future	12.50	72.8146	72.5126	72.8146	0.00
28/12/2022	ES33 On 03-August-23			Bond Future	12.65	74.3403	74.0306	74.3403	0.00
28/12/2022	ES33 On 02-November-23			Bond Future	12.82	72.0961	71.7799	72.0961	0.00
28/12/2022	ES33 On 01-February-24			Bond Future	13.00	73.5764	73.2541	73.5764	0.00
28/12/2022	ES42 On 02-February-23			Bond Future	12.60	73.3881	73.0120	73.3881	4,195.00
28/12/2022	ES42 On 04-May-23			Bond Future	12.75	70.5719	70.1867	70.5719	0.00
28/12/2022	ES42 On 03-August-23			Bond Future	12.89	72.0516	71.6570	72.0516	0.00
28/12/2022	ES42 On 02-November-23			Bond Future	13.03	69.2925	68.8897	69.2925	0.00
28/12/2022	ES42 On 01-February-24			Bond Future	13.19	70.7144	70.3036	70.7144	0.00
28/12/2022	GOVI On 02-February-23			GOVI	848.46	851.9100	848.4560	851.9100	848.00
28/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	1	0	1	0.00
28/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	1	0	1	0.00
28/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	1	0	1	0.00
28/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	23740	0	2	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
28/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	23640	0	2	0	0.00
28/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	23840	0	2	0	0.00
28/12/2022	GOVI On 04-May-23			GOVI	864.96	868.5010	864.9570	868.5010	0.00
28/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	120770	16	12	16	0.00
28/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	120970	16	12	16	0.00
28/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	120870	16	12	16	0.00
28/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 03-August-23			GOVI	882.85	886.4870	882.8500	886.4870	0.00
28/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	456200	49	46	49	0.00
28/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	456300	49	46	49	0.00
28/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	456400	49	46	49	0.00
28/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 02-November-23			GOVI	901.07	904.7850	901.0710	904.7850	0.00
28/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	152710	19	15	19	0.00
28/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	152610	19	15	19	0.00
28/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	152510	19	15	19	0.00
28/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 01-February-24			GOVI	919.41	923.1890	919.4060	923.1890	0.00
28/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	394260	43	39	43	0.00
28/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	394160	43	39	43	0.00
28/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	394060	43	39	43	0.00
28/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
28/12/2022	IGOV On 02-February-23			Index Future	320.22	320.7050	320.2230	320.7050	671.00
28/12/2022	IGOV On 04-May-23			Index Future	326.53	327.0300	326.5290	327.0300	16.00
28/12/2022	IGOV On 03-August-23			Index Future	333.36	333.8790	333.3610	333.8790	0.00
28/12/2022	IGOV On 02-November-23			Index Future	340.32	340.8460	340.3160	340.8460	0.00
28/12/2022	IGOV On 01-February-24			Index Future	347.32	347.8530	347.3150	347.8530	0.00
28/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6650	92.6650	92.6650	0.00
28/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3300	92.3250	92.3300	0.00
28/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.3000	92.2900	92.3000	0.00
28/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.1800	92.1700	92.1800	0.00
28/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.85	92.1750	92.1500	92.1750	0.00
28/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.90	92.1450	92.1050	92.1450	0.00
28/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.90	92.1400	92.1000	92.1400	75.00
28/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.91	92.1250	92.0900	92.1250	272.00
28/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.89	92.1450	92.1100	92.1450	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
28/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.88	92.1600	92.1250	92.1600	0.00
28/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.88	92.1600	92.1250	92.1600	68.00
28/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.86	92.1700	92.1400	92.1700	0.00
28/12/2022	R035 On 02-February-23			Bond Future	11.38	88.0922	87.7204	88.0922	145,700.00
28/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9692	10	10	10	0.00
28/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3902	4	4	4	0.00
28/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	271	0	0	0	388.00
28/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	78	0	0	0	976.00
28/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	536	1	1	1	0.00
28/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	522	1	1	1	0.00
28/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	867	1	1	1	0.00
28/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	846	1	1	1	976.00
28/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3732	4	4	4	0.00
28/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	14	0	0	0	388.00
28/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	11	0	0	0	0.00
28/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	9	0	0	0	582.00
28/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	238	0	0	0	0.00
28/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	289	0	0	0	0.00
28/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	551	1	1	1	0.00
28/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3450	3	3	3	0.00
28/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6555	6	7	6	0.00
28/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4521	4	5	4	582.00
28/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4626	4	5	4	0.00
28/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4839	5	5	5	0.00
28/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9673	9	10	9	0.00
28/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9146	9	9	9	0.00
28/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	33	0	0	0	976.00
28/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2734	3	3	3	0.00
28/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2695	3	3	3	582.00
28/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3540	3	4	3	0.00
28/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3495	3	3	3	0.00
28/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	591	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
28/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9409	9	9	9	0.00
28/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	546	1	1	1	388.00
28/12/2022	R035 On 04-May-23			Bond Future	11.50	85.3037	84.9227	85.3037	104,314.00
28/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2506	3	3	3	0.00
28/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	950	1	1	1	491.00
28/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	419	0	0	0	388.00
28/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6619	7	7	7	0.00
28/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9490	10	9	10	0.00
28/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2379	3	2	3	491.00
28/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2455	3	2	3	0.00
28/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2480	3	2	3	0.00
28/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1208	1	1	1	388.00
28/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6479	6	6	6	0.00
28/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	793	1	1	1	491.00
28/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1484	1	1	1	388.00
28/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4100	4	4	4	0.00
28/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10441	10	10	10	0.00
28/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7329	7	7	7	0.00
28/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4262	4	4	4	0.00
28/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4164	4	4	4	0.00
28/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4132	4	4	4	0.00
28/12/2022	R035 On 03-August-23			Bond Future	11.61	87.0707	86.6802	87.0707	0.00
28/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5395	6	5	6	0.00
28/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5427	6	5	6	0.00
28/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5460	6	5	6	0.00
28/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3375	3	3	3	0.00
28/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3395	3	3	3	0.00
28/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3416	3	3	3	0.00
28/12/2022	R035 On 02-November-23			Bond Future	11.74	84.3624	83.9637	84.3624	0.00
28/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3739	4	4	4	0.00
28/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3687	4	4	4	0.00
28/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3713	4	4	4	0.00
28/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5447	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
28/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5477	5	5	5	0.00
28/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5417	5	5	5	0.00
28/12/2022	R035 On 01-February-24			Bond Future	11.88	86.0766	85.6703	86.0766	0.00
28/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5699	6	6	6	0.00
28/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5759	6	6	6	0.00
28/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5729	6	6	6	0.00
28/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4095	4	4	4	0.00
28/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4116	4	4	4	0.00
28/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4074	4	4	4	0.00
28/12/2022	R186 On 02-February-23			Bond Future	8.84	106.9471	106.6873	106.9471	72,575.00
28/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	138	0	0	0	0.00
28/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	132	0	0	0	0.00
28/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	125	0	0	0	0.00
28/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1888	2	2	2	0.00
28/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1860	2	2	2	0.00
28/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1833	2	2	2	0.00
28/12/2022	R186 On 04-May-23			Bond Future	8.93	109.0289	108.7616	109.0289	12,216.00
28/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1332	1	1	1	0.00
28/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1347	2	1	2	0.00
28/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1363	2	1	2	0.00
28/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1652	2	2	2	0.00
28/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1636	2	2	2	0.00
28/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1668	2	2	2	0.00
28/12/2022	R186 On 03-August-23			Bond Future	8.98	105.9801	105.7053	105.9801	0.00
28/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3195	3	3	3	0.00
28/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3237	3	3	3	0.00
28/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3216	3	3	3	0.00
28/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1003	1	1	1	0.00
28/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1010	1	1	1	0.00
28/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	995	1	1	1	0.00
28/12/2022	R186 On 02-November-23			Bond Future	9.03	108.1680	107.8874	108.1680	0.00
28/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4514	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
28/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2510	3	3	3	0.00
28/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2492	3	2	3	0.00
28/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2106	2	2	2	1,715.00
28/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2527	3	3	3	0.00
28/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1522	1	2	1	0.00
28/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1541	1	2	1	0.00
28/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1531	1	2	1	0.00
28/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	799	1	1	1	1,715.00
28/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1779	2	2	2	0.00
28/12/2022	R186 On 01-February-24			Bond Future	9.11	105.0607	104.7750	105.0607	0.00
28/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2623	3	3	3	0.00
28/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2607	3	3	3	0.00
28/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2591	3	3	3	0.00
28/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1586	1	2	1	0.00
28/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1604	2	2	2	0.00
28/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1595	1	2	1	0.00
28/12/2022	R197 On 02-February-23			Bond Future	328.44	328.4710	328.4425	328.4710	977.00
28/12/2022	R197 On 04-May-23			Bond Future	334.91	334.9453	334.9091	334.9453	0.00
28/12/2022	R197 On 03-August-23			Bond Future	332.85	332.8918	332.8493	332.8918	0.00
28/12/2022	R197 On 02-November-23			Bond Future	339.79	339.8385	339.7945	339.8385	0.00
28/12/2022	R202 On 02-February-23			Bond Future	246.11	246.1158	246.1145	246.1158	5,950.00
28/12/2022	R202 On 04-May-23			Bond Future	250.96	250.9669	250.9602	250.9669	0.00
28/12/2022	R202 On 03-August-23			Bond Future	251.39	251.4056	251.3946	251.4056	0.00
28/12/2022	R202 On 02-November-23			Bond Future	256.64	256.6517	256.6401	256.6517	0.00
28/12/2022	R202 On 01-February-24			Bond Future	256.96	256.9734	256.9646	256.9734	0.00
28/12/2022	R209 On 02-February-23			Bond Future	11.37	68.0521	67.7220	68.0521	31,504.00
28/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	392	1	0	1	0.00
28/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	381	1	0	1	0.00
28/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	370	1	0	1	0.00
28/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3329	3	3	3	0.00
28/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3372	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
28/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3414	3	3	3	0.00
28/12/2022	R209 On 04-May-23			Bond Future	11.48	66.2253	65.8873	66.2253	2,635.00
28/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5990	6	6	6	0.00
28/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1995	2	2	2	0.00
28/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2929	3	3	3	1,000.00
28/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1767	2	2	2	0.00
28/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1974	2	2	2	0.00
28/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	474	1	0	1	500.00
28/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1953	2	2	2	0.00
28/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3927	4	4	4	0.00
28/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8397	8	8	8	0.00
28/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3897	4	4	4	0.00
28/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2839	3	3	3	0.00
28/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4206	4	4	4	6,250.00
28/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3867	4	4	4	0.00
28/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1225	1	1	1	8,500.00
28/12/2022	R209 On 03-August-23			Bond Future	11.58	67.5974	67.2511	67.5974	0.00
28/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4741	5	5	5	0.00
28/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4684	5	5	5	0.00
28/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4713	5	5	5	0.00
28/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2985	3	3	3	0.00
28/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3023	3	3	3	0.00
28/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3004	3	3	3	0.00
28/12/2022	R209 On 02-November-23			Bond Future	11.69	65.8410	65.4874	65.8410	0.00
28/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3278	3	3	3	0.00
28/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3232	3	3	3	0.00
28/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3255	3	3	3	0.00
28/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4953	5	5	5	0.00
28/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4980	5	5	5	0.00
28/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4927	5	5	5	0.00
28/12/2022	R209 On 01-February-24			Bond Future	11.80	67.1787	66.8184	67.1787	0.00
28/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5056	5	5	5	0.00
28/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5083	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
28/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5110	5	5	5	0.00
28/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3549	3	4	3	0.00
28/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3567	3	4	3	0.00
28/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3586	3	4	3	0.00
28/12/2022	R210 On 02-February-23			Bond Future	222.18	221.3483	222.1812	221.3483	372.00
28/12/2022	R210 On 04-May-23			Bond Future	223.47	222.6256	223.4703	222.6256	0.00
28/12/2022	R210 On 03-August-23			Bond Future	228.15	227.2876	228.1458	227.2876	0.00
28/12/2022	R210 On 02-November-23			Bond Future	229.74	228.8642	229.7401	228.8642	0.00
28/12/2022	R210 On 01-February-24			Bond Future	234.46	233.5678	234.4631	233.5678	0.00
28/12/2022	R213 On 02-February-23			Bond Future	10.68	83.8362	83.5105	83.8362	38,255.00
28/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	675	1	1	1	912.00
28/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
28/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	344	0	0	0	0.00
28/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	331	0	0	0	0.00
28/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	533	1	1	1	0.00
28/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	139	0	0	0	0.00
28/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	357	0	0	0	0.00
28/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	6706	7	7	7	0.00
28/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1858	2	2	2	0.00
28/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2094	2	2	2	476.00
28/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2524	2	3	2	0.00
28/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	70	0	0	0	912.00
28/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2559	2	3	2	0.00
28/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2489	2	2	2	0.00
28/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3331	3	3	3	476.00
28/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7453	7	7	7	0.00
28/12/2022	R213 On 04-May-23			Bond Future	10.80	81.9163	81.5823	81.9163	0.00
28/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2295	3	2	3	0.00
28/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2273	2	2	2	0.00
28/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2318	3	2	3	0.00
28/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2560	2	3	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
28/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2605	2	3	2	0.00
28/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2583	2	3	2	0.00
28/12/2022	R213 On 03-August-23			Bond Future	10.91	83.6129	83.2705	83.6129	0.00
28/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5063	5	5	5	0.00
28/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5034	5	5	5	0.00
28/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5091	5	5	5	0.00
28/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2008	2	2	2	0.00
28/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2021	2	2	2	0.00
28/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1994	2	2	2	0.00
28/12/2022	R213 On 02-November-23			Bond Future	11.03	81.7851	81.4355	81.7851	0.00
28/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3559	4	4	4	0.00
28/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3535	4	4	4	0.00
28/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3583	4	4	4	0.00
28/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3140	3	3	3	0.00
28/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3177	3	3	3	0.00
28/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3159	3	3	3	0.00
28/12/2022	R213 On 01-February-24			Bond Future	11.16	83.4473	83.0910	83.4473	0.00
28/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4829	5	5	5	0.00
28/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4803	5	5	5	0.00
28/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4777	5	5	5	0.00
28/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2577	2	3	2	0.00
28/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2563	2	3	2	0.00
28/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2549	2	3	2	0.00
28/12/2022	R214 On 02-February-23			Bond Future	11.52	65.4178	65.0456	65.4178	71,030.00
28/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1736	2	2	2	2,300.00
28/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2364	3	2	3	0.00
28/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
28/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	468	1	0	1	0.00
28/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	352	0	0	0	2,300.00
28/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	595	1	1	1	0.00
28/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	40	0	0	0	0.00
28/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	611	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
28/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	580	1	1	1	0.00
28/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	565	1	1	1	0.00
28/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3000	3	3	3	0.00
28/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3742	4	4	4	0.00
28/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2959	3	3	3	0.00
28/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	932	1	1	1	0.00
28/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6981	7	7	7	0.00
28/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3293	3	3	3	0.00
28/12/2022	R214 On 02-February-23		Put	Bond Future	34954	35	35	35	0.00
28/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1327	1	1	1	0.00
28/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2919	3	3	3	0.00
28/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2879	3	3	3	0.00
28/12/2022	R214 On 04-May-23			Bond Future	11.63	63.3931	63.0121	63.3931	0.00
28/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2449	3	2	3	0.00
28/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2400	3	2	3	0.00
28/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2425	3	2	3	0.00
28/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3772	4	4	4	0.00
28/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3801	4	4	4	0.00
28/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3743	4	4	4	0.00
28/12/2022	R214 On 03-August-23			Bond Future	11.72	64.7062	64.3162	64.7062	0.00
28/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5176	5	5	5	0.00
28/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5117	5	5	5	0.00
28/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5147	5	5	5	0.00
28/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3021	3	3	3	0.00
28/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3039	3	3	3	0.00
28/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3002	3	3	3	0.00
28/12/2022	R214 On 02-November-23			Bond Future	11.82	62.7420	62.3437	62.7420	0.00
28/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3424	4	3	4	0.00
28/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3377	4	3	4	0.00
28/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3401	4	3	4	0.00
28/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5263	5	5	5	0.00
28/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5292	5	5	5	0.00
28/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5234	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
28/12/2022	R214 On 01-February-24			Bond Future	11.93	64.0169	63.6109	64.0169	0.00
28/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5092	5	5	5	0.00
28/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5119	5	5	5	0.00
28/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5147	5	5	5	0.00
28/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4046	4	4	4	0.00
28/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4067	4	4	4	0.00
28/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4088	4	4	4	0.00
28/12/2022	R248 On 02-February-23			Bond Future	11.49	81.9030	81.4335	81.9030	247,738.00
28/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	80	0	0	0	0.00
28/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	737	1	1	1	0.00
28/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	817	1	1	1	0.00
28/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	756	1	1	1	0.00
28/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	627	1	1	1	2,900.00
28/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2276	3	2	3	2,900.00
28/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2663	3	3	3	0.00
28/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	776	1	1	1	0.00
28/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3579	3	4	3	0.00
28/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3480	3	3	3	0.00
28/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1330	1	1	1	0.00
28/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1585	2	2	2	0.00
28/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3992	4	4	4	0.00
28/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3629	3	4	3	0.00
28/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3680	3	4	3	0.00
28/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7888	7	8	7	0.00
28/12/2022	R248 On 04-May-23			Bond Future	11.60	79.0382	78.5579	79.0382	10,946.00
28/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3021	3	3	3	0.00
28/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2991	3	3	3	0.00
28/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3052	3	3	3	0.00
28/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4703	5	5	5	0.00
28/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4776	5	5	5	0.00
28/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4740	5	5	5	0.00
28/12/2022	R248 On 03-August-23			Bond Future	11.70	80.6380	80.1461	80.6380	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
28/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6421	7	6	7	0.00
28/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6384	7	6	7	0.00
28/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6457	7	6	7	0.00
28/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3925	4	4	4	0.00
28/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3971	4	4	4	0.00
28/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3948	4	4	4	0.00
28/12/2022	R248 On 02-November-23			Bond Future	11.80	77.8797	77.3776	77.8797	13,000.00
28/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4561	5	5	5	0.00
28/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4531	5	5	5	0.00
28/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4502	5	5	5	0.00
28/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6529	6	7	6	0.00
28/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6601	6	7	6	0.00
28/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6565	6	7	6	0.00
28/12/2022	R248 On 01-February-24			Bond Future	11.90	79.4990	78.9872	79.4990	0.00
28/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6816	7	7	7	0.00
28/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6749	7	7	7	0.00
28/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6782	7	7	7	0.00
28/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5279	5	5	5	0.00
28/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5305	5	5	5	0.00
28/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5254	5	5	5	0.00