



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	2025 On 02-February-23			Bond Future	166.78	166.8617	166.7823	166.8617	6,088.00
14/11/2022	2025 On 04-May-23			Bond Future	170.16	170.2414	170.1590	170.2414	0.00
14/11/2022	2025 On 03-August-23			Bond Future	171.87	171.9556	171.8716	171.9556	0.00
14/11/2022	2025 On 02-November-23			Bond Future	175.41	175.4999	175.4141	175.4999	0.00
14/11/2022	2025 On 01-February-24			Bond Future	176.98	177.0701	176.9837	177.0701	0.00
14/11/2022	2029 On 02-February-23			Bond Future	121.97	122.3692	121.9708	122.3692	1,392.00
14/11/2022	2029 On 04-May-23			Bond Future	123.15	123.5538	123.1466	123.5538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2029 On 03-August-23			Bond Future	125.65	126.0658	125.6501	126.0658	0.00
14/11/2022	2029 On 02-November-23			Bond Future	126.91	127.3342	126.9100	127.3342	0.00
14/11/2022	2029 On 01-February-24			Bond Future	129.34	129.7716	129.3399	129.7716	0.00
14/11/2022	2030 On 02-February-23			Bond Future	10.31	88.8677	10.3103	88.8677	90,942.00
14/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	120	0	120	0	102.00
14/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	209	0	209	0	388.00
14/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5689	6	5689	6	5,000.00
14/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4128	4	4128	4	0.00
14/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4268	4	4268	4	0.00
14/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	1096	1	1096	1	0.00
14/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	811	1	811	1	388.00
14/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	978	1	978	1	0.00
14/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	755	1	755	1	0.00
14/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	193	0	193	0	0.00
14/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4949	5	4949	5	5,000.00
14/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	1061	1	1061	1	0.00
14/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	1079	1	1079	1	0.00
14/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	769	1	769	1	0.00
14/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	264	0	264	0	0.00
14/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	605	1	605	1	0.00
14/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3616	4	3616	4	102.00
14/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5483	5	5483	5	0.00
14/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2677	3	2677	3	102.00
14/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2471	2	2471	2	0.00
14/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	391	0	391	0	0.00
14/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6195	6	6195	6	0.00
14/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6014	6	6014	6	0.00
14/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	520	1	520	1	388.00
14/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7263	7	7263	7	0.00
14/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3154	3	3154	3	0.00
14/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3022	3	3022	3	0.00
14/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3121	3	3121	3	0.00
14/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2528	3	2528	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2499	3	2499	3	0.00
14/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	551	1	551	1	0.00
14/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	289	0	289	0	0.00
14/11/2022	2030 On 04-May-23			Bond Future	10.42	90.6482	10.4223	90.6482	0.00
14/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9243	9	9243	9	0.00
14/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5996	6	5996	6	0.00
14/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7405	7	7405	7	0.00
14/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8998	9	8998	9	0.00
14/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2844	3	2844	3	0.00
14/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1122	1	1122	1	150.00
14/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3117	3	3117	3	350.00
14/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5096	5	5096	5	0.00
14/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2562	3	2562	3	479.00
14/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2795	3	2795	3	0.00
14/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2820	3	2820	3	0.00
14/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1227	1	1227	1	479.00
14/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1370	1	1370	1	388.00
14/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1724	2	1724	2	1,080.00
14/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	628	1	628	1	388.00
14/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7031	7	7031	7	0.00
14/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	4928	5	4928	5	0.00
14/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3607	4	3607	4	0.00
14/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4254	4	4254	4	0.00
14/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4616	5	4616	5	0.00
14/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2347	2	2347	2	0.00
14/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2367	2	2367	2	0.00
14/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2572	3	2572	3	0.00
14/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1172	1	1172	1	150.00
14/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2122	2	2122	2	0.00
14/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2328	2	2328	2	0.00
14/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	424	0	424	0	479.00
14/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	635	1	635	1	1,080.00
14/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	918	1	918	1	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
14/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	399	0	399	0	350.00
14/11/2022	2030 On 03-August-23			Bond Future	10.54	88.4635	10.5433	88.4635	0.00
14/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8924	9	8924	9	0.00
14/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5077	5	5077	5	0.00
14/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9912	10	9912	10	0.00
14/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	5019	5	5019	5	0.00
14/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2660	3	2660	3	1,012.00
14/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3207	3	3207	3	350.00
14/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	5048	5	5048	5	0.00
14/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1681	2	1681	2	0.00
14/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2754	3	2754	3	0.00
14/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1705	2	1705	2	0.00
14/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	588	1	588	1	350.00
14/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3273	3	3273	3	0.00
14/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	721	1	721	1	1,012.00
14/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1693	2	1693	2	0.00
14/11/2022	2030 On 02-November-23			Bond Future	10.66	90.2677	10.6572	90.2677	0.00
14/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3179	3	3179	3	0.00
14/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3155	3	3155	3	0.00
14/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3132	3	3132	3	0.00
14/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2544	3	2544	3	0.00
14/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2527	3	2527	3	0.00
14/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2510	3	2510	3	0.00
14/11/2022	2030 On 01-February-24			Bond Future	10.82	87.9675	10.8177	87.9675	0.00
14/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4457	4	4457	4	0.00
14/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4432	4	4432	4	0.00
14/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4482	5	4482	5	0.00
14/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2316	2	2316	2	0.00
14/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2342	2	2342	2	0.00
14/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2329	2	2329	2	0.00
14/11/2022	2032 On 02-February-23			Bond Future	10.80	88.2904	10.8026	88.2904	121,439.00
14/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	113	0	113	0	454.00
14/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9434	9	9434	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
14/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5637	6	5637	6	0.00
14/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	1043	1	1043	1	0.00
14/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	1062	1	1062	1	0.00
14/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	703	1	703	1	0.00
14/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	904	0	904	0	0.00
14/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	168	0	168	0	500.00
14/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	447	0	447	0	750.00
14/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	4305	0	4305	0	0.00
14/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	5038	5	5038	5	0.00
14/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1277	1	1277	1	0.00
14/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1658	2	1658	2	750.00
14/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	4118	0	4118	0	0.00
14/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	781	1	781	1	500.00
14/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	1080	1	1080	1	0.00
14/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3189	3	3189	3	0.00
14/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3855	4	3855	4	0.00
14/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	866	0	866	0	0.00
14/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2345	2	2345	2	0.00
14/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2855	3	2855	3	454.00
14/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	623	1	623	1	0.00
14/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	809	0	809	0	0.00
14/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5160	5	5160	5	0.00
14/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7415	7	7415	7	0.00
14/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3546	0	3546	0	0.00
14/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4101	4	4101	4	454.00
14/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3223	3	3223	3	0.00
14/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3258	3	3258	3	0.00
14/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	505	1	505	1	500.00
14/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	136	0	136	0	750.00
14/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8285	8	8285	8	0.00
14/11/2022	2032 On 04-May-23			Bond Future	10.92	85.8968	10.9154	85.8968	66,448.00
14/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	3020	3	3020	3	0.00
14/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2994	3	2994	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2391	2	2391	2	400.00
14/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11896	12	11896	12	0.00
14/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	3046	3	3046	3	0.00
14/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4432	4	4432	4	400.00
14/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3174	3	3174	3	0.00
14/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	391	0	391	0	400.00
14/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	3896	4	3896	4	0.00
14/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3223	3	3223	3	0.00
14/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3199	3	3199	3	0.00
14/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2183	2	2183	2	0.00
14/11/2022	2032 On 03-August-23			Bond Future	11.03	87.6240	11.0314	87.6240	2,600.00
14/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5618	6	5618	6	0.00
14/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5651	6	5651	6	0.00
14/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5682	6	5682	6	0.00
14/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	6105	6	6105	6	5,000.00
14/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	1970	2	1970	2	0.00
14/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2150	2	2150	2	0.00
14/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2165	2	2165	2	0.00
14/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2179	2	2179	2	0.00
14/11/2022	2032 On 02-November-23			Bond Future	11.15	85.2509	11.1503	85.2509	0.00
14/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3646	4	3646	4	0.00
14/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3620	4	3620	4	0.00
14/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3673	4	3673	4	0.00
14/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3243	3	3243	3	0.00
14/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3286	3	3286	3	0.00
14/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3265	3	3265	3	0.00
14/11/2022	2032 On 01-February-24			Bond Future	11.30	86.8589	11.3041	86.8589	0.00
14/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5333	5	5333	5	0.00
14/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5304	5	5304	5	0.00
14/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5275	5	5275	5	0.00
14/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	2864	3	2864	3	0.00
14/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	2848	3	2848	3	0.00
14/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	2832	3	2832	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2033 On 02-February-23			Bond Future	114.53	115.4632	114.5307	115.4632	7,279.00
14/11/2022	2033 On 04-May-23			Bond Future	115.47	116.4180	115.4658	116.4180	0.00
14/11/2022	2033 On 03-August-23			Bond Future	117.81	118.7849	117.8131	118.7849	0.00
14/11/2022	2033 On 02-November-23			Bond Future	118.82	119.8121	118.8204	119.8121	0.00
14/11/2022	2033 On 01-February-24			Bond Future	121.10	122.1056	121.0954	122.1056	19.00
14/11/2022	2037 On 02-February-23			Bond Future	11.36	80.4937	11.3610	80.4937	130,349.00
14/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1553	2	1553	2	0.00
14/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1675	2	1675	2	636.00
14/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1506	2	1506	2	0.00
14/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1529	2	1529	2	0.00
14/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4611	5	4611	5	0.00
14/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3454	3	3454	3	0.00
14/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3491	3	3491	3	0.00
14/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3235	3	3235	3	0.00
14/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1139	1	1139	1	636.00
14/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3417	3	3417	3	0.00
14/11/2022	2037 On 04-May-23			Bond Future	11.47	82.1069	11.4732	82.1069	0.00
14/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4642	5	4642	5	400.00
14/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	12278	12	12278	12	0.00
14/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	3196	3	3196	3	0.00
14/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2433	3	2433	3	400.00
14/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	3167	3	3167	3	0.00
14/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	3139	3	3139	3	0.00
14/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4151	4	4151	4	0.00
14/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	645	1	645	1	400.00
14/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4121	4	4121	4	0.00
14/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5061	5	5061	5	0.00
14/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4090	4	4090	4	0.00
14/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	2894	3	2894	3	0.00
14/11/2022	2037 On 03-August-23			Bond Future	11.59	79.5001	11.5916	79.5001	0.00
14/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	6004	6	6004	6	0.00
14/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5969	6	5969	6	0.00
14/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5935	6	5935	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3013	3	3013	3	0.00
14/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	2993	3	2993	3	0.00
14/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	2974	3	2974	3	0.00
14/11/2022	2037 On 02-November-23			Bond Future	11.70	81.1216	11.7025	81.1216	0.00
14/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3842	4	3842	4	0.00
14/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3814	4	3814	4	0.00
14/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3870	4	3870	4	0.00
14/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	4673	5	4673	5	0.00
14/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	4644	5	4644	5	0.00
14/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	4616	5	4616	5	0.00
14/11/2022	2037 On 01-February-24			Bond Future	11.84	78.3975	11.8439	78.3975	0.00
14/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	6131	6	6131	6	0.00
14/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	6099	6	6099	6	0.00
14/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	6163	6	6163	6	0.00
14/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	3566	4	3566	4	0.00
14/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	3606	4	3606	4	0.00
14/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	3586	4	3586	4	0.00
14/11/2022	2038 On 02-February-23			Bond Future	127.56	128.0353	127.5617	128.0353	4,059.00
14/11/2022	2038 On 04-May-23			Bond Future	130.14	130.6289	130.1448	130.6289	1,583.00
14/11/2022	2038 On 03-August-23			Bond Future	130.83	131.3195	130.8256	131.3195	0.00
14/11/2022	2038 On 02-November-23			Bond Future	133.52	134.0264	133.5221	134.0264	0.00
14/11/2022	2038 On 01-February-24			Bond Future	134.06	134.5778	134.0649	134.5778	0.00
14/11/2022	2040 On 02-February-23			Bond Future	11.45	82.2390	11.4528	82.2390	119,926.00
14/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	269	0	269	0	0.00
14/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	288	0	288	0	388.00
14/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	5015	5	5015	5	0.00
14/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1588	2	1588	2	0.00
14/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1613	2	1613	2	0.00
14/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	1199	1	1199	1	0.00
14/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5766	6	5766	6	0.00
14/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5902	6	5902	6	0.00
14/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1638	2	1638	2	0.00
14/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1821	2	1821	2	621.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1263	1	1263	1	388.00
14/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4486	4	4486	4	0.00
14/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3516	3	3516	3	0.00
14/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1241	1	1241	1	621.00
14/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	3793	4	3793	4	0.00
14/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	963	1	963	1	388.00
14/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1001	1	1001	1	0.00
14/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	3834	4	3834	4	0.00
14/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	3875	4	3875	4	0.00
14/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	8807	9	8807	9	0.00
14/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4625	4	4625	4	0.00
14/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9010	9	9010	9	0.00
14/11/2022	2040 On 04-May-23			Bond Future	11.56	83.8872	11.5618	83.8872	300.00
14/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11520	12	11520	12	0.00
14/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3515	4	3515	4	0.00
14/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3703	4	3703	4	486.00
14/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1741	2	1741	2	486.00
14/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	2155	2	2155	2	388.00
14/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	901	1	901	1	388.00
14/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3484	4	3484	4	0.00
14/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8665	9	8665	9	0.00
14/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3546	4	3546	4	0.00
14/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4375	4	4375	4	0.00
14/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7204	7	7204	7	0.00
14/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1585	2	1585	2	388.00
14/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	956	1	956	1	486.00
14/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4440	4	4440	4	0.00
14/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10367	10	10367	10	0.00
14/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6321	6	6321	6	0.00
14/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4216	4	4216	4	0.00
14/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4408	4	4408	4	0.00
14/11/2022	2040 On 03-August-23			Bond Future	11.68	81.0658	11.6766	81.0658	0.00
14/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6482	7	6482	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6445	7	6445	7	0.00
14/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6519	7	6519	7	0.00
14/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3233	3	3233	3	0.00
14/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3274	3	3274	3	0.00
14/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3254	3	3254	3	0.00
14/11/2022	2040 On 02-November-23			Bond Future	11.78	82.7192	11.7838	82.7192	0.00
14/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	4218	4	4218	4	0.00
14/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	4188	4	4188	4	0.00
14/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	4159	4	4159	4	0.00
14/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5404	5	5404	5	0.00
14/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5340	5	5340	5	0.00
14/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5372	5	5372	5	0.00
14/11/2022	2040 On 01-February-24			Bond Future	11.92	79.7747	11.9196	79.7747	0.00
14/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6589	7	6589	7	0.00
14/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6555	7	6555	7	0.00
14/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6521	7	6521	7	0.00
14/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4148	4	4148	4	0.00
14/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4126	4	4126	4	0.00
14/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4104	4	4104	4	0.00
14/11/2022	2044 On 02-February-23			Bond Future	11.42	79.3857	11.4152	79.3857	94,637.00
14/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1870	2	1870	2	0.00
14/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1983	2	1983	2	0.00
14/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	381	0	381	0	2,840.00
14/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1455	2	1455	2	2,840.00
14/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1815	2	1815	2	0.00
14/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4536	5	4536	5	0.00
14/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4967	5	4967	5	0.00
14/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1842	2	1842	2	0.00
14/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3601	3	3601	3	0.00
14/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3405	3	3405	3	0.00
14/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1306	1	1306	1	4,000.00
14/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1481	1	1481	1	0.00
14/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3641	4	3641	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4238	4	4238	4	0.00
14/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8237	8	8237	8	0.00
14/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3561	3	3561	3	0.00
14/11/2022	2044 On 04-May-23			Bond Future	11.52	80.9768	11.5164	80.9768	0.00
14/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5804	6	5804	6	0.00
14/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4861	5	4861	5	0.00
14/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3755	4	3755	4	0.00
14/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6797	7	6797	7	0.00
14/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3723	4	3723	4	0.00
14/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3690	4	3690	4	0.00
14/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4378	4	4378	4	0.00
14/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4345	4	4345	4	0.00
14/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3386	3	3386	3	4,115.00
14/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2317	2	2317	2	1,500.00
14/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4313	4	4313	4	0.00
14/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2801	3	2801	3	4,115.00
14/11/2022	2044 On 03-August-23			Bond Future	11.62	78.2221	11.6226	78.2221	0.00
14/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6716	7	6716	7	0.00
14/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6678	7	6678	7	0.00
14/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6641	7	6641	7	0.00
14/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3406	3	3406	3	0.00
14/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3428	3	3428	3	0.00
14/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3385	3	3385	3	0.00
14/11/2022	2044 On 02-November-23			Bond Future	11.72	79.8176	11.7214	79.8176	0.00
14/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4591	5	4591	5	0.00
14/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4560	5	4560	5	0.00
14/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4622	5	4622	5	0.00
14/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5573	5	5573	5	0.00
14/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5638	6	5638	6	0.00
14/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5606	5	5606	5	0.00
14/11/2022	2044 On 01-February-24			Bond Future	11.85	76.9434	11.8464	76.9434	0.00
14/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6996	7	6996	7	0.00
14/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6961	7	6961	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	7031	7	7031	7	0.00
14/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4401	4	4401	4	0.00
14/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4446	4	4446	4	0.00
14/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4423	4	4423	4	0.00
14/11/2022	2046 On 02-February-23			Bond Future	114.19	114.7490	114.1948	114.7490	12,116.00
14/11/2022	2046 On 04-May-23			Bond Future	114.47	115.0407	114.4745	115.0407	4,935.00
14/11/2022	2046 On 03-August-23			Bond Future	116.80	117.3796	116.8018	117.3796	0.00
14/11/2022	2046 On 02-November-23			Bond Future	117.12	117.7091	117.1196	117.7091	0.00
14/11/2022	2046 On 01-February-24			Bond Future	119.36	119.9609	119.3606	119.9609	0.00
14/11/2022	2050 On 02-February-23			Bond Future	113.67	115.1098	113.6689	115.1098	9,301.00
14/11/2022	2050 On 04-May-23			Bond Future	115.97	117.4413	115.9701	117.4413	3,359.00
14/11/2022	2050 On 03-August-23			Bond Future	116.14	117.6426	116.1417	117.6426	0.00
14/11/2022	2050 On 02-November-23			Bond Future	118.54	120.0674	118.5355	120.0674	0.00
14/11/2022	2050 On 01-February-24			Bond Future	118.56	120.1234	118.5631	120.1234	0.00
14/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	AL37 On 02-February-23			Index Future	856.37	855.0470	856.3710	855.0470	0.00
14/11/2022	AL37 On 04-May-23			Index Future	873.48	872.1540	873.4840	872.1540	0.00
14/11/2022	AL37 On 03-August-23			Index Future	891.04	889.6830	891.0350	889.6830	0.00
14/11/2022	AL37 On 02-November-23			Index Future	909.20	907.8230	909.2020	907.8230	0.00
14/11/2022	AL37 On 01-February-24			Index Future	926.44	925.0230	926.4380	925.0230	0.00
14/11/2022	AL7T On 02-February-23			Index Future	988.26	988.0300	988.2550	988.0300	0.00
14/11/2022	AL7T On 04-May-23			Index Future	1008.00	1007.7980	1008.0030	1007.7980	0.00
14/11/2022	AL7T On 03-August-23			Index Future	1028.26	1028.0520	1028.2580	1028.0520	0.00
14/11/2022	AL7T On 02-November-23			Index Future	1049.22	1049.0140	1049.2220	1049.0140	0.00
14/11/2022	AL7T On 01-February-24			Index Future	1069.11	1068.8900	1069.1130	1068.8900	0.00
14/11/2022	ALBI On 02-February-23			Index Future	867.81	868.5220	867.8110	868.5220	109.00
14/11/2022	ALBI On 04-May-23			Index Future	885.15	885.8990	885.1530	885.8990	0.00
14/11/2022	ALBI On 03-August-23			Index Future	902.94	903.7040	902.9390	903.7040	0.00
14/11/2022	ALBI On 02-November-23			Index Future	921.35	922.1300	921.3480	922.1300	0.00
14/11/2022	ALBI On 01-February-24			Index Future	938.82	939.6010	938.8150	939.6010	0.00
14/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2022	ES33 On 02-February-23			Bond Future	12.20	75.5307	12.1999	75.5307	350.00
14/11/2022	ES33 On 04-May-23			Bond Future	12.35	73.2657	12.3525	73.2657	0.00
14/11/2022	ES33 On 03-August-23			Bond Future	12.51	74.7557	12.5098	74.7557	0.00
14/11/2022	ES33 On 02-November-23			Bond Future	12.67	72.5017	12.6739	72.5017	0.00
14/11/2022	ES33 On 01-February-24			Bond Future	12.88	73.8847	12.8764	73.8847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	ES42 On 02-February-23			Bond Future	12.42	74.2372	12.4179	74.2372	4,195.00
14/11/2022	ES42 On 04-May-23			Bond Future	12.56	71.4776	12.5559	71.4776	0.00
14/11/2022	ES42 On 03-August-23			Bond Future	12.69	72.9316	12.6936	72.9316	0.00
14/11/2022	ES42 On 02-November-23			Bond Future	12.84	70.1725	12.8365	70.1725	0.00
14/11/2022	ES42 On 01-February-24			Bond Future	13.00	71.5086	13.0038	71.5086	0.00
14/11/2022	GOVI On 02-February-23			GOVI	855.56	856.2340	855.5640	856.2340	836.00
14/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	47240	5	47240	5	0.00
14/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	47440	5	47440	5	0.00
14/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	47340	5	47340	5	0.00
14/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 04-May-23			GOVI	872.66	873.3650	872.6610	873.3650	0.00
14/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	197810	20	197810	20	0.00
14/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	198010	21	198010	21	0.00
14/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	197910	20	197910	20	0.00
14/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 03-August-23			GOVI	890.20	890.9180	890.1960	890.9180	0.00
14/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	529660	54	529660	54	0.00
14/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	529860	54	529860	54	0.00
14/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	529760	54	529760	54	0.00
14/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-November-23			GOVI	908.35	909.0830	908.3450	909.0830	0.00
14/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	225450	23	225450	23	0.00
14/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	225350	23	225350	23	0.00
14/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	225250	23	225250	23	0.00
14/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	GOVI On 01-February-24			GOVI	925.57	926.3080	925.5660	926.3080	0.00
14/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	455860	46	455860	46	0.00
14/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	455760	46	455760	46	0.00
14/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	455660	46	455660	46	0.00
14/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2022	IGOV On 02-February-23			Index Future	323.24	324.6480	323.2440	324.6480	662.00
14/11/2022	IGOV On 04-May-23			Index Future	329.78	331.2220	329.7820	331.2220	16.00
14/11/2022	IGOV On 03-August-23			Index Future	336.49	337.9550	336.4850	337.9550	0.00
14/11/2022	IGOV On 02-November-23			Index Future	343.42	344.9210	343.4200	344.9210	0.00
14/11/2022	IGOV On 01-February-24			Index Future	350.00	351.5300	350.0040	351.5300	0.00
14/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.62	93.4150	6.6150	93.4150	0.00
14/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.8750	7.1050	92.8750	68.00
14/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.13	92.8400	7.1300	92.8400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.44	92.5500	7.4400	92.5500	0.00
14/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5150	7.4750	92.5150	0.00
14/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.58	92.4100	7.5800	92.4100	0.00
14/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.66	92.3200	7.6600	92.3200	0.00
14/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.2550	7.7250	92.2550	75.00
14/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.80	92.1800	7.7950	92.1800	272.00
14/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
14/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.79	92.1900	7.7900	92.1900	0.00
14/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1650	7.8350	92.1650	0.00
14/11/2022	R035 On 02-February-23			Bond Future	11.21	88.7567	11.2146	88.7567	161,194.00
14/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5206	5	5206	5	0.00
14/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10756	11	10756	11	0.00
14/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1900	2	1900	2	976.00
14/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1927	2	1927	2	0.00
14/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1430	2	1430	2	0.00
14/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	519	1	519	1	976.00
14/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	986	1	986	1	388.00
14/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1452	2	1452	2	0.00
14/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	177	0	177	0	582.00
14/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	195	0	195	0	0.00
14/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	214	0	214	0	388.00
14/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	5039	5	5039	5	0.00
14/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1475	2	1475	2	0.00
14/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	1022	1	1022	1	0.00
14/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	916	1	916	1	0.00
14/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4592	5	4592	5	0.00
14/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4416	4	4416	4	0.00
14/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4329	4	4329	4	582.00
14/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6071	6	6071	6	0.00
14/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3449	3	3449	3	0.00
14/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	172	0	172	0	976.00
14/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8422	8	8422	8	0.00
14/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	8916	9	8916	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
14/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3486	3	3486	3	0.00
14/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3523	3	3523	3	0.00
14/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2831	3	2831	3	582.00
14/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2862	3	2862	3	0.00
14/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	925	1	925	1	388.00
14/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8668	9	8668	9	0.00
14/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	974	1	974	1	0.00
14/11/2022	R035 On 04-May-23			Bond Future	11.33	86.0291	11.3253	86.0291	0.00
14/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3285	3	3285	3	0.00
14/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	734	1	734	1	388.00
14/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1451	2	1451	2	491.00
14/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7638	8	7638	8	0.00
14/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3142	3	3142	3	491.00
14/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3228	3	3228	3	0.00
14/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3256	3	3256	3	0.00
14/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1774	2	1774	2	388.00
14/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10548	11	10548	11	0.00
14/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	859	1	859	1	491.00
14/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6053	6	6053	6	0.00
14/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1511	2	1511	2	388.00
14/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	3887	4	3887	4	0.00
14/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	6838	7	6838	7	0.00
14/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9763	10	9763	10	0.00
14/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4033	4	4033	4	0.00
14/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	3945	4	3945	4	0.00
14/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	3916	4	3916	4	0.00
14/11/2022	R035 On 03-August-23			Bond Future	11.44	87.7587	11.4402	87.7587	0.00
14/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5888	6	5888	6	0.00
14/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5922	6	5922	6	0.00
14/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5957	6	5957	6	0.00
14/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	2910	3	2910	3	0.00
14/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	2928	3	2928	3	0.00
14/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	2947	3	2947	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R035 On 02-November-23			Bond Future	11.56	85.0435	11.5603	85.0435	0.00
14/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3755	4	3755	4	0.00
14/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3700	4	3700	4	0.00
14/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3728	4	3728	4	0.00
14/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4501	4	4501	4	0.00
14/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	4529	4	4529	4	0.00
14/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4473	4	4473	4	0.00
14/11/2022	R035 On 01-February-24			Bond Future	11.71	86.6482	11.7144	86.6482	0.00
14/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5966	6	5966	6	0.00
14/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	6030	6	6030	6	0.00
14/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5998	6	5998	6	0.00
14/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3507	3	3507	3	0.00
14/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3526	3	3526	3	0.00
14/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3487	3	3487	3	0.00
14/11/2022	R186 On 02-February-23			Bond Future	8.75	106.8350	8.7509	106.8350	78,122.00
14/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	640	1	640	1	0.00
14/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	619	1	619	1	0.00
14/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	629	1	629	1	0.00
14/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2046	2	2046	2	0.00
14/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2069	2	2069	2	0.00
14/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2022	2	2022	2	0.00
14/11/2022	R186 On 04-May-23			Bond Future	8.81	108.9740	8.8063	108.9740	12,188.00
14/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1594	2	1594	2	0.00
14/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1611	2	1611	2	0.00
14/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1628	2	1628	2	0.00
14/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1537	2	1537	2	0.00
14/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1522	2	1522	2	0.00
14/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1551	2	1551	2	0.00
14/11/2022	R186 On 03-August-23			Bond Future	8.86	105.8594	8.8646	105.8594	0.00
14/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3500	3	3500	3	0.00
14/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3543	3	3543	3	0.00
14/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3521	3	3521	3	0.00
14/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	984	1	984	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	991	1	991	1	0.00
14/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	976	1	976	1	0.00
14/11/2022	R186 On 02-November-23			Bond Future	8.92	108.0183	8.9188	108.0183	0.00
14/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4747	5	4747	5	0.00
14/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2651	3	2651	3	0.00
14/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2669	3	2669	3	0.00
14/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2246	2	2246	2	1,715.00
14/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2688	3	2688	3	0.00
14/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1377	1	1377	1	0.00
14/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1386	1	1386	1	0.00
14/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1395	1	1395	1	0.00
14/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	726	1	726	1	1,715.00
14/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1614	2	1614	2	0.00
14/11/2022	R186 On 01-February-24			Bond Future	9.05	104.7548	9.0460	104.7548	0.00
14/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2704	3	2704	3	0.00
14/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2671	3	2671	3	0.00
14/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2687	3	2687	3	0.00
14/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1510	2	1510	2	0.00
14/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1526	2	1526	2	0.00
14/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1518	2	1518	2	0.00
14/11/2022	R197 On 02-February-23			Bond Future	329.89	330.1765	329.8928	330.1765	977.00
14/11/2022	R197 On 04-May-23			Bond Future	336.57	336.8633	336.5712	336.8633	0.00
14/11/2022	R197 On 03-August-23			Bond Future	334.33	334.6250	334.3272	334.6250	0.00
14/11/2022	R197 On 02-November-23			Bond Future	341.22	341.5225	341.2185	341.5225	0.00
14/11/2022	R202 On 02-February-23			Bond Future	250.25	250.0290	250.2502	250.0290	5,970.00
14/11/2022	R202 On 04-May-23			Bond Future	255.32	255.0925	255.3161	255.0925	0.00
14/11/2022	R202 On 03-August-23			Bond Future	255.68	255.4520	255.6801	255.4520	0.00
14/11/2022	R202 On 02-November-23			Bond Future	260.95	260.7174	260.9501	260.7174	0.00
14/11/2022	R202 On 01-February-24			Bond Future	260.99	260.7533	260.9924	260.7533	0.00
14/11/2022	R209 On 02-February-23			Bond Future	11.21	68.6287	11.2080	68.6287	24,708.00
14/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1149	1	1149	1	0.00
14/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	1112	1	1112	1	0.00
14/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1131	1	1131	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3278	3	3278	3	0.00
14/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3348	3	3348	3	0.00
14/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3313	3	3313	3	0.00
14/11/2022	R209 On 04-May-23			Bond Future	11.31	66.8502	11.3087	66.8502	2,510.00
14/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2651	3	2651	3	0.00
14/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2391	2	2391	2	0.00
14/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6882	7	6882	7	0.00
14/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2627	3	2627	3	0.00
14/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	795	1	795	1	1,000.00
14/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2603	3	2603	3	0.00
14/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3715	4	3715	4	0.00
14/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	7856	8	7856	8	0.00
14/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3688	4	3688	4	0.00
14/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1255	1	1255	1	8,500.00
14/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	3969	4	3969	4	6,250.00
14/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3661	4	3661	4	0.00
14/11/2022	R209 On 03-August-23			Bond Future	11.41	68.1944	11.4110	68.1944	0.00
14/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	5172	5	5172	5	0.00
14/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	5112	5	5112	5	0.00
14/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	5142	5	5142	5	0.00
14/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2577	3	2577	3	0.00
14/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2611	3	2611	3	0.00
14/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2594	3	2594	3	0.00
14/11/2022	R209 On 02-November-23			Bond Future	11.51	66.4335	11.5143	66.4335	0.00
14/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3239	3	3239	3	0.00
14/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3191	3	3191	3	0.00
14/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3215	3	3215	3	0.00
14/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4073	4	4073	4	0.00
14/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4099	4	4099	4	0.00
14/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4047	4	4047	4	0.00
14/11/2022	R209 On 01-February-24			Bond Future	11.64	67.6868	11.6430	67.6868	0.00
14/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5302	5	5302	5	0.00
14/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5330	5	5330	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
14/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5359	5	5359	5	0.00
14/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3036	3	3036	3	0.00
14/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3054	3	3054	3	0.00
14/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3071	3	3071	3	0.00
14/11/2022	R210 On 02-February-23			Bond Future	229.38	229.9551	229.3767	229.9551	372.00
14/11/2022	R210 On 04-May-23			Bond Future	230.94	231.5311	230.9394	231.5311	0.00
14/11/2022	R210 On 03-August-23			Bond Future	235.63	236.2385	235.6345	236.2385	0.00
14/11/2022	R210 On 02-November-23			Bond Future	237.32	237.9396	237.3235	237.9396	0.00
14/11/2022	R210 On 01-February-24			Bond Future	241.87	242.4931	241.8662	242.4931	0.00
14/11/2022	R213 On 02-February-23			Bond Future	10.68	83.4875	10.6817	83.4875	32,695.00
14/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	106	0	106	0	476.00
14/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	870	1	870	1	0.00
14/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1248	1	1248	1	912.00
14/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	885	1	885	1	0.00
14/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	601	1	601	1	0.00
14/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	901	1	901	1	0.00
14/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	1101	1	1101	1	0.00
14/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6873	7	6873	7	0.00
14/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	228	0	228	0	912.00
14/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3057	3	3057	3	0.00
14/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2653	3	2653	3	476.00
14/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2423	2	2423	2	0.00
14/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3024	3	3024	3	0.00
14/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3089	3	3089	3	0.00
14/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7551	8	7551	8	0.00
14/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3784	4	3784	4	476.00
14/11/2022	R213 On 04-May-23			Bond Future	10.79	81.6058	10.7914	81.6058	0.00
14/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2607	3	2607	3	0.00
14/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2585	3	2585	3	0.00
14/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2629	3	2629	3	0.00
14/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2817	3	2817	3	0.00
14/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2863	3	2863	3	0.00
14/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2840	3	2840	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R213 On 03-August-23			Bond Future	10.91	83.2465	10.9065	83.2465	0.00
14/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	5027	5	5027	5	0.00
14/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4998	5	4998	5	0.00
14/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	5056	5	5056	5	0.00
14/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	1964	2	1964	2	0.00
14/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	1977	2	1977	2	0.00
14/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	1951	2	1951	2	0.00
14/11/2022	R213 On 02-November-23			Bond Future	11.03	81.3909	11.0292	81.3909	0.00
14/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3191	3	3191	3	0.00
14/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3168	3	3168	3	0.00
14/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3215	3	3215	3	0.00
14/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	2785	3	2785	3	0.00
14/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	2822	3	2822	3	0.00
14/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	2803	3	2803	3	0.00
14/11/2022	R213 On 01-February-24			Bond Future	11.19	82.9278	11.1941	82.9278	0.00
14/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4713	5	4713	5	0.00
14/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4687	5	4687	5	0.00
14/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4661	5	4661	5	0.00
14/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2591	3	2591	3	0.00
14/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2577	3	2577	3	0.00
14/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2563	3	2563	3	0.00
14/11/2022	R214 On 02-February-23			Bond Future	11.32	66.3373	11.3237	66.3373	71,030.00
14/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	376	0	376	0	3,550.00
14/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1606	2	1606	2	0.00
14/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1400	2	1400	2	3,550.00
14/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3732	4	3732	4	0.00
14/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1559	2	1559	2	0.00
14/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1582	2	1582	2	0.00
14/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1630	2	1630	2	0.00
14/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	2913	3	2913	3	0.00
14/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	2945	3	2945	3	0.00
14/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1252	1	1252	1	0.00
14/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3177	3	3177	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	2881	3	2881	3	0.00
14/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	2850	3	2850	3	0.00
14/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6269	6	6269	6	0.00
14/11/2022	R214 On 04-May-23			Bond Future	11.42	64.3663	11.4155	64.3663	0.00
14/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3192	3	3192	3	0.00
14/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	3137	3	3137	3	0.00
14/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	3164	3	3164	3	0.00
14/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3406	3	3406	3	0.00
14/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3432	3	3432	3	0.00
14/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3380	3	3380	3	0.00
14/11/2022	R214 On 03-August-23			Bond Future	11.51	65.6604	11.5096	65.6604	0.00
14/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5825	6	5825	6	0.00
14/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5762	6	5762	6	0.00
14/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5794	6	5794	6	0.00
14/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2577	3	2577	3	0.00
14/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2594	3	2594	3	0.00
14/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2561	2	2561	2	0.00
14/11/2022	R214 On 02-November-23			Bond Future	11.61	63.7000	11.6067	63.7000	0.00
14/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3746	4	3746	4	0.00
14/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3695	4	3695	4	0.00
14/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3721	4	3721	4	0.00
14/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4486	4	4486	4	0.00
14/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4513	4	4513	4	0.00
14/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4459	4	4459	4	0.00
14/11/2022	R214 On 01-February-24			Bond Future	11.73	64.9020	11.7294	64.9020	0.00
14/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5570	6	5570	6	0.00
14/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5599	6	5599	6	0.00
14/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5628	6	5628	6	0.00
14/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3500	3	3500	3	0.00
14/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3519	3	3519	3	0.00
14/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3538	3	3538	3	0.00
14/11/2022	R248 On 02-February-23			Bond Future	11.31	82.9073	11.3132	82.9073	250,478.00
14/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	581	1	581	1	3,820.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1948	2	1948	2	0.00
14/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1978	2	1978	2	0.00
14/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	2068	2	2068	2	3,820.00
14/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1776	2	1776	2	0.00
14/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	4285	5	4285	5	0.00
14/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	2008	2	2008	2	0.00
14/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3608	4	3608	4	0.00
14/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3529	3	3529	3	0.00
14/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1749	2	1749	2	0.00
14/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	3938	4	3938	4	0.00
14/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3648	4	3648	4	0.00
14/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3689	4	3689	4	0.00
14/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7187	7	7187	7	0.00
14/11/2022	R248 On 04-May-23			Bond Future	11.41	80.1068	11.4069	80.1068	10,943.00
14/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3850	4	3850	4	0.00
14/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3884	4	3884	4	0.00
14/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3918	4	3918	4	0.00
14/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4297	4	4297	4	0.00
14/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4331	4	4331	4	0.00
14/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4364	4	4364	4	0.00
14/11/2022	R248 On 03-August-23			Bond Future	11.51	81.6799	11.5059	81.6799	0.00
14/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	7007	7	7007	7	0.00
14/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	7046	7	7046	7	0.00
14/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	7085	7	7085	7	0.00
14/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3302	3	3302	3	0.00
14/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3323	3	3323	3	0.00
14/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3344	3	3344	3	0.00
14/11/2022	R248 On 02-November-23			Bond Future	11.60	78.9235	11.5993	78.9235	13,000.00
14/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4529	5	4529	5	0.00
14/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4464	5	4464	5	0.00
14/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4497	5	4497	5	0.00
14/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5239	5	5239	5	0.00
14/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5306	5	5306	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
14/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5273	5	5273	5	0.00
14/11/2022	R248 On 01-February-24			Bond Future	11.72	80.4493	11.7151	80.4493	0.00
14/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6941	7	6941	7	0.00
14/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6868	7	6868	7	0.00
14/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6904	7	6904	7	0.00
14/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4233	4	4233	4	0.00
14/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4256	4	4256	4	0.00
14/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4210	4	4210	4	0.00