



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: 19/12/2022 TO: 19/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	2025 On 02-February-23			Bond Future	165.91	166.0379	165.9057	166.0379	6,568.00
19/12/2022	2025 On 04-May-23			Bond Future	169.20	169.3366	169.2007	169.3366	0.00
19/12/2022	2025 On 03-August-23			Bond Future	171.00	171.1384	170.9993	171.1384	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
19/12/2022	2025 On 02-November-23			Bond Future	174.63	174.7744	174.6322	174.7744	0.00
19/12/2022	2025 On 01-February-24			Bond Future	176.45	176.5913	176.4469	176.5913	0.00
19/12/2022	2029 On 02-February-23			Bond Future	119.37	119.4495	119.3741	119.4495	1,476.00
19/12/2022	2029 On 04-May-23			Bond Future	120.45	120.5269	120.4493	120.5269	0.00
19/12/2022	2029 On 03-August-23			Bond Future	122.97	123.0507	122.9710	123.0507	0.00
19/12/2022	2029 On 02-November-23			Bond Future	124.25	124.3353	124.2540	124.3353	0.00
19/12/2022	2029 On 01-February-24			Bond Future	126.82	126.8999	126.8171	126.8999	0.00
19/12/2022	2030 On 02-February-23			Bond Future	10.19	89.1588	89.3992	89.1588	92,379.00
19/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	5	0	0	0	102.00
19/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	19	0	0	0	388.00
19/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	6046	6	6	6	5,000.00
19/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4346	4	4	4	0.00
19/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4502	4	5	4	0.00
19/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	783	1	1	1	0.00
19/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	459	0	0	0	388.00
19/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	645	1	1	1	0.00
19/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	400	0	0	0	0.00
19/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	15	0	0	0	0.00
19/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5249	5	5	5	5,000.00
19/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	742	1	1	1	0.00
19/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	762	1	1	1	0.00
19/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	414	0	0	0	0.00
19/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	33	0	0	0	0.00
19/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	243	0	0	0	0.00
19/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2706	3	3	3	102.00
19/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4703	5	5	5	0.00
19/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1795	2	2	2	102.00
19/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1609	2	2	2	0.00
19/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	143	0	0	0	0.00
19/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5469	6	5	6	0.00
19/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5276	6	5	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
19/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	205	0	0	0	388.00
19/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6599	7	7	7	0.00
19/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2250	2	2	2	0.00
19/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2122	2	2	2	0.00
19/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2218	2	2	2	0.00
19/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1661	2	2	2	0.00
19/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1635	2	2	2	0.00
19/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	222	0	0	0	0.00
19/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	97	0	0	0	0.00
19/12/2022	2030 On 04-May-23			Bond Future	10.30	90.9091	91.1536	90.9091	0.00
19/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9645	9	10	9	0.00
19/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6315	6	6	6	0.00
19/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7769	8	8	8	0.00
19/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9401	9	9	9	0.00
19/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	3011	3	3	3	0.00
19/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1129	1	1	1	150.00
19/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3302	3	3	3	350.00
19/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5383	5	5	5	0.00
19/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2709	3	3	3	479.00
19/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2959	3	3	3	0.00
19/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2985	3	3	3	0.00
19/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1254	1	1	1	479.00
19/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1421	1	1	1	388.00
19/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1796	2	2	2	1,080.00
19/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	603	1	1	1	388.00
19/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6483	7	6	7	0.00
19/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4411	5	4	5	0.00
19/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3155	3	3	3	0.00
19/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3781	4	4	4	0.00
19/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4121	4	4	4	0.00
19/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	1990	2	2	2	0.00
19/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2007	2	2	2	0.00
19/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2196	2	2	2	0.00

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19/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	935	1	1	1	150.00
19/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1784	2	2	2	0.00
19/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	1972	2	2	2	0.00
19/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	303	0	0	0	479.00
19/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	475	1	0	1	1,080.00
19/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	714	1	1	1	388.00
19/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	277	0	0	0	350.00
19/12/2022	2030 On 03-August-23			Bond Future	10.41	88.7846	89.0338	88.7846	0.00
19/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9445	9	9	9	0.00
19/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5532	5	6	5	0.00
19/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10423	10	10	10	0.00
19/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5472	5	5	5	0.00
19/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2994	3	3	3	1,012.00
19/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3583	3	4	3	350.00
19/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5502	5	6	5	0.00
19/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1548	2	2	2	0.00
19/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2541	3	3	3	0.00
19/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1569	2	2	2	0.00
19/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	511	1	1	1	350.00
19/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3018	3	3	3	0.00
19/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	653	1	1	1	1,012.00
19/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1558	2	2	2	0.00
19/12/2022	2030 On 02-November-23			Bond Future	10.50	90.6523	90.9066	90.6523	0.00
19/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3913	4	4	4	0.00
19/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3888	4	4	4	0.00
19/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3863	4	4	4	0.00
19/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2618	3	3	3	0.00
19/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2602	3	3	3	0.00
19/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2586	3	3	3	0.00
19/12/2022	2030 On 01-February-24			Bond Future	10.62	88.4960	88.7556	88.4960	0.00
19/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	5081	5	5	5	0.00
19/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	5054	5	5	5	0.00
19/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	5107	5	5	5	0.00

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19/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2134	2	2	2	0.00
19/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2158	2	2	2	0.00
19/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2146	2	2	2	0.00
19/12/2022	2032 On 02-February-23			Bond Future	10.80	88.1242	88.3161	88.1242	112,056.00
19/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	4	0	0	0	454.00
19/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9336	9	9	9	0.00
19/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5375	5	5	5	0.00
19/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	515	1	1	1	0.00
19/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	531	1	1	1	0.00
19/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	233	0	0	0	0.00
19/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	396	0	0	0	8,000.00
19/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	10	0	0	0	500.00
19/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	81	0	0	0	750.00
19/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3951	4	4	4	0.00
19/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4737	5	5	5	0.00
19/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	732	1	1	1	0.00
19/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	1113	1	1	1	750.00
19/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3749	4	4	4	0.00
19/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	296	0	0	0	500.00
19/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	548	1	1	1	0.00
19/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2665	3	3	3	0.00
19/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3378	4	3	4	0.00
19/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	506	1	1	1	8,000.00
19/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1809	2	2	2	0.00
19/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2319	3	2	3	454.00
19/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	331	0	0	0	0.00
19/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	464	1	0	1	8,000.00
19/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4803	5	5	5	0.00
19/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7266	7	7	7	0.00
19/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3047	3	3	3	0.00
19/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3640	4	4	4	454.00
19/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2702	3	3	3	0.00

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19/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2739	3	3	3	0.00
19/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	253	0	0	0	500.00
19/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	46	0	0	0	750.00
19/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8184	8	8	8	0.00
19/12/2022	2032 On 04-May-23			Bond Future	10.92	85.6932	85.8883	85.6932	66,405.00
19/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2781	3	3	3	0.00
19/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2755	3	3	3	0.00
19/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2161	2	2	2	400.00
19/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11757	12	12	12	0.00
19/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2807	3	3	3	0.00
19/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	4191	4	4	4	400.00
19/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	2978	3	3	3	0.00
19/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	295	0	0	0	400.00
19/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3709	4	4	4	0.00
19/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3027	3	3	3	0.00
19/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3002	3	3	3	0.00
19/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1985	2	2	2	0.00
19/12/2022	2032 On 03-August-23			Bond Future	11.03	87.4689	87.6676	87.4689	2,600.00
19/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5780	6	6	6	0.00
19/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5812	6	6	6	0.00
19/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5843	6	6	6	0.00
19/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6261	6	6	6	5,000.00
19/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2119	2	2	2	0.00
19/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2302	2	2	2	0.00
19/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2317	2	2	2	0.00
19/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2332	2	2	2	0.00
19/12/2022	2032 On 02-November-23			Bond Future	11.14	85.1473	85.3501	85.1473	0.00
19/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	4002	4	4	4	0.00
19/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3976	4	4	4	0.00
19/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	4028	4	4	4	0.00
19/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3535	4	4	4	0.00
19/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3578	4	4	4	0.00
19/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3557	4	4	4	0.00

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19/12/2022	2032 On 01-February-24			Bond Future	11.26	86.8832	87.0903	86.8832	0.00
19/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5589	5	6	5	0.00
19/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5559	5	6	5	0.00
19/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5530	5	6	5	0.00
19/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	2924	3	3	3	0.00
19/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	2909	3	3	3	0.00
19/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2893	3	3	3	0.00
19/12/2022	2033 On 02-February-23			Bond Future	114.22	114.2223	114.2172	114.2223	7,312.00
19/12/2022	2033 On 04-May-23			Bond Future	115.10	115.1052	115.0992	115.1052	0.00
19/12/2022	2033 On 03-August-23			Bond Future	117.51	117.5154	117.5088	117.5154	0.00
19/12/2022	2033 On 02-November-23			Bond Future	118.58	118.5916	118.5849	118.5916	0.00
19/12/2022	2033 On 01-February-24			Bond Future	121.03	121.0377	121.0311	121.0377	0.00
19/12/2022	2037 On 02-February-23			Bond Future	11.44	79.6271	79.9031	79.6271	133,641.00
19/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	898	1	1	1	0.00
19/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	998	1	1	1	577.00
19/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	860	1	1	1	0.00
19/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	879	1	1	1	0.00
19/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3807	4	4	4	0.00
19/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3250	4	3	4	0.00
19/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3293	4	3	4	0.00
19/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3005	3	3	3	0.00
19/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	781	1	1	1	577.00
19/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3209	3	3	3	0.00
19/12/2022	2037 On 04-May-23			Bond Future	11.56	81.1905	81.4714	81.1905	0.00
19/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11745	12	12	12	0.00
19/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2800	3	3	3	0.00
19/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	2082	2	2	2	400.00
19/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	4189	4	4	4	400.00
19/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4729	5	5	5	0.00
19/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2746	3	3	3	0.00
19/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1906	2	2	2	703.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2773	3	3	3	0.00
19/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4215	4	4	4	0.00
19/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5510	6	6	6	0.00
19/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4246	4	4	4	0.00
19/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5199	5	5	5	0.00
19/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	600	1	1	1	400.00
19/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	2929	3	3	3	0.00
19/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2579	3	3	3	703.00
19/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4183	4	4	4	0.00
19/12/2022	2037 On 03-August-23			Bond Future	11.67	78.6144	78.9008	78.6144	0.00
19/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5835	6	6	6	0.00
19/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5768	6	6	6	0.00
19/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5802	6	6	6	0.00
19/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3274	3	3	3	0.00
19/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3294	3	3	3	0.00
19/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3254	3	3	3	0.00
19/12/2022	2037 On 02-November-23			Bond Future	11.78	80.2684	80.5607	80.2684	0.00
19/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	4037	4	4	4	0.00
19/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	4064	4	4	4	0.00
19/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	4091	4	4	4	0.00
19/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5303	5	5	5	0.00
19/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5274	5	5	5	0.00
19/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5244	5	5	5	0.00
19/12/2022	2037 On 01-February-24			Bond Future	11.90	77.6496	77.9480	77.6496	0.00
19/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	6123	6	6	6	0.00
19/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	6154	6	6	6	0.00
19/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	6186	6	6	6	0.00
19/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	3881	4	4	4	0.00
19/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	3902	4	4	4	0.00
19/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	3923	4	4	4	0.00
19/12/2022	2038 On 02-February-23			Bond Future	126.18	126.1886	126.1825	126.1886	4,123.00
19/12/2022	2038 On 04-May-23			Bond Future	128.69	128.6956	128.6888	128.6956	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
19/12/2022	2038 On 03-August-23			Bond Future	129.42	129.4286	129.4215	129.4286	0.00
19/12/2022	2038 On 02-November-23			Bond Future	132.17	132.1788	132.1712	132.1788	0.00
19/12/2022	2038 On 01-February-24			Bond Future	132.89	132.8932	132.8861	132.8932	0.00
19/12/2022	2040 On 02-February-23			Bond Future	11.47	81.5826	81.8811	81.5826	142,936.00
19/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	81	0	0	0	0.00
19/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	89	0	0	0	388.00
19/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	1039	1	1	1	0.00
19/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	4430	4	4	4	0.00
19/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	1017	1	1	1	0.00
19/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	692	1	1	1	0.00
19/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	5224	5	5	5	0.00
19/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	5367	5	5	5	0.00
19/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	1061	1	1	1	0.00
19/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	1223	1	1	1	563.00
19/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	744	1	1	1	388.00
19/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4070	4	4	4	0.00
19/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3021	3	3	3	0.00
19/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	759	1	1	1	563.00
19/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3319	4	3	4	0.00
19/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	533	1	1	1	388.00
19/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	562	1	1	1	0.00
19/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3408	4	3	4	0.00
19/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3363	4	3	4	0.00
19/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	8712	9	9	9	0.00
19/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4221	5	4	5	0.00
19/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	8925	9	9	9	0.00
19/12/2022	2040 On 04-May-23			Bond Future	11.58	83.1844	83.4883	83.1844	300.00
19/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	11277	11	11	11	0.00
19/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3455	3	3	3	486.00
19/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	5449	5	5	5	0.00
19/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	3238	3	3	3	0.00
19/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	763	1	1	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
19/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	3269	3	3	3	0.00
19/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1548	2	2	2	486.00
19/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1944	2	2	2	388.00
19/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	2201	2	2	2	684.00
19/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	3300	3	3	3	0.00
19/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	8405	8	8	8	0.00
19/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1464	2	1	2	388.00
19/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4268	4	4	4	0.00
19/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7150	7	7	7	0.00
19/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	852	1	1	1	486.00
19/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2627	3	3	3	684.00
19/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	5769	6	6	6	0.00
19/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6249	6	6	6	0.00
19/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4301	5	4	5	0.00
19/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10368	11	10	11	0.00
19/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4334	5	4	5	0.00
19/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4107	4	4	4	0.00
19/12/2022	2040 On 03-August-23			Bond Future	11.69	80.3992	80.7090	80.3992	0.00
19/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6513	6	7	6	0.00
19/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6549	6	7	6	0.00
19/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6586	6	7	6	0.00
19/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3391	4	3	4	0.00
19/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3412	4	3	4	0.00
19/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3434	4	3	4	0.00
19/12/2022	2040 On 02-November-23			Bond Future	11.79	82.0909	82.4070	82.0909	0.00
19/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4573	4	5	4	0.00
19/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4514	4	5	4	0.00
19/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4543	4	5	4	0.00
19/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	5801	6	6	6	0.00
19/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	5737	6	6	6	0.00
19/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	5769	6	6	6	0.00
19/12/2022	2040 On 01-February-24			Bond Future	11.91	79.2588	79.5816	79.2588	0.00
19/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6876	7	7	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
19/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6841	7	7	7	0.00
19/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6808	7	7	7	0.00
19/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4352	5	4	5	0.00
19/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4330	4	4	4	0.00
19/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4308	4	4	4	0.00
19/12/2022	2044 On 02-February-23			Bond Future	11.47	78.3296	78.7647	78.3296	79,570.00
19/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	442	0	0	0	2,500.00
19/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	3121	3	3	3	0.00
19/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	1178	1	1	1	0.00
19/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1277	1	1	1	0.00
19/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	119	0	0	0	0.00
19/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	833	1	1	1	2,500.00
19/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	4200	4	4	4	0.00
19/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3755	4	4	4	0.00
19/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2920	3	3	3	1,700.00
19/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	1154	1	1	1	0.00
19/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	1040	1	1	1	1,700.00
19/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	1131	1	1	1	0.00
19/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3283	4	3	4	0.00
19/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3239	4	3	4	0.00
19/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1427	2	1	2	0.00
19/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1026	1	1	1	0.00
19/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	865	1	1	1	4,000.00
19/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	3942	4	4	4	0.00
19/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1316	2	1	2	2,500.00
19/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3025	3	3	3	0.00
19/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	8301	9	8	9	0.00
19/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3464	4	3	4	0.00
19/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3196	4	3	4	0.00
19/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5305	6	5	6	0.00
19/12/2022	2044 On 04-May-23			Bond Future	11.57	79.8676	80.3106	79.8676	0.00
19/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	4466	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
19/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	5392	5	5	5	0.00
19/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	3390	3	3	3	0.00
19/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	6371	6	6	6	0.00
19/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	3359	3	3	3	0.00
19/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	3327	3	3	3	0.00
19/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4379	5	4	5	0.00
19/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4346	5	4	5	0.00
19/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3356	4	3	4	4,115.00
19/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2255	2	2	2	1,500.00
19/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4312	5	4	5	0.00
19/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	2754	3	3	3	4,115.00
19/12/2022	2044 On 03-August-23			Bond Future	11.67	77.1389	77.5908	77.1389	0.00
19/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6544	6	7	6	0.00
19/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	6470	6	6	6	0.00
19/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6507	6	7	6	0.00
19/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3581	4	4	4	0.00
19/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3559	4	4	4	0.00
19/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3537	4	4	4	0.00
19/12/2022	2044 On 02-November-23			Bond Future	11.77	78.7620	79.2232	78.7620	0.00
19/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4702	5	5	5	0.00
19/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4732	5	5	5	0.00
19/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4763	5	5	5	0.00
19/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	5994	6	6	6	0.00
19/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6027	6	6	6	0.00
19/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6060	6	6	6	0.00
19/12/2022	2044 On 01-February-24			Bond Future	11.87	75.9872	76.4580	75.9872	0.00
19/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	7060	7	7	7	0.00
19/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	7094	7	7	7	0.00
19/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	7128	7	7	7	0.00
19/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4663	5	5	5	0.00
19/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	4687	5	5	5	0.00
19/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	4710	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
19/12/2022	2046 On 02-February-23			Bond Future	112.01	112.0108	112.0058	112.0108	13,685.00
19/12/2022	2046 On 04-May-23			Bond Future	112.19	112.2004	112.1947	112.2004	4,935.00
19/12/2022	2046 On 03-August-23			Bond Future	114.54	114.5501	114.5440	114.5501	0.00
19/12/2022	2046 On 02-November-23			Bond Future	114.89	114.8948	114.8886	114.8948	0.00
19/12/2022	2046 On 01-February-24			Bond Future	117.26	117.2641	117.2580	117.2641	0.00
19/12/2022	2050 On 02-February-23			Bond Future	113.15	113.1515	113.1463	113.1515	10,717.00
19/12/2022	2050 On 04-May-23			Bond Future	115.39	115.3993	115.3932	115.3993	3,359.00
19/12/2022	2050 On 03-August-23			Bond Future	115.63	115.6345	115.6281	115.6345	0.00
19/12/2022	2050 On 02-November-23			Bond Future	118.08	118.0916	118.0848	118.0916	0.00
19/12/2022	2050 On 01-February-24			Bond Future	118.28	118.2857	118.2797	118.2857	0.00
19/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	AL37 On 02-February-23			Index Future	856.38	855.8390	856.3760	855.8390	0.00
19/12/2022	AL37 On 04-May-23			Index Future	873.16	872.6360	873.1620	872.6360	0.00
19/12/2022	AL37 On 03-August-23			Index Future	891.23	890.7040	891.2260	890.7040	0.00
19/12/2022	AL37 On 02-November-23			Index Future	909.95	909.4260	909.9540	909.4260	0.00
19/12/2022	AL37 On 01-February-24			Index Future	928.54	927.9930	928.5380	927.9930	0.00
19/12/2022	AL7T On 02-February-23			Index Future	991.58	988.8880	991.5830	988.8880	0.00
19/12/2022	AL7T On 04-May-23			Index Future	1011.02	1008.2960	1011.0200	1008.2960	0.00
19/12/2022	AL7T On 03-August-23			Index Future	1031.94	1029.1720	1031.9360	1029.1720	0.00
19/12/2022	AL7T On 02-November-23			Index Future	1053.62	1050.8050	1053.6210	1050.8050	0.00
19/12/2022	AL7T On 01-February-24			Index Future	1075.14	1072.2590	1075.1390	1072.2590	0.00
19/12/2022	ALBI On 02-February-23			Index Future	867.77	865.1820	867.7690	865.1820	111.00
19/12/2022	ALBI On 04-May-23			Index Future	884.78	882.1630	884.7790	882.1630	0.00
19/12/2022	ALBI On 03-August-23			Index Future	903.08	900.4280	903.0840	900.4280	0.00
19/12/2022	ALBI On 02-November-23			Index Future	922.06	919.3550	922.0610	919.3550	0.00
19/12/2022	ALBI On 01-February-24			Index Future	940.89	938.1240	940.8910	938.1240	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
19/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	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
19/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2022	ES33 On 02-February-23			Bond Future	12.20	75.2115	75.4366	75.2115	350.00
19/12/2022	ES33 On 04-May-23			Bond Future	12.36	72.9112	73.1402	72.9112	0.00
19/12/2022	ES33 On 03-August-23			Bond Future	12.51	74.4389	74.6725	74.4389	0.00
19/12/2022	ES33 On 02-November-23			Bond Future	12.66	72.2250	72.4634	72.2250	0.00
19/12/2022	ES33 On 01-February-24			Bond Future	12.84	73.7129	73.9563	73.7129	0.00
19/12/2022	ES42 On 02-February-23			Bond Future	12.42	73.6659	73.9565	73.6659	4,195.00
19/12/2022	ES42 On 04-May-23			Bond Future	12.57	70.8664	71.1624	70.8664	0.00
19/12/2022	ES42 On 03-August-23			Bond Future	12.70	72.3522	72.6541	72.3522	0.00
19/12/2022	ES42 On 02-November-23			Bond Future	12.83	69.6273	69.9354	69.6273	0.00
19/12/2022	ES42 On 01-February-24			Bond Future	12.98	71.0607	71.3753	71.0607	0.00
19/12/2022	GOVI On 02-February-23			GOVI	855.52	852.9750	855.5230	852.9750	848.00
19/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	46830	2	5	2	0.00
19/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	46930	2	5	2	0.00
19/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	47030	2	5	2	0.00
19/12/2022	GOVI On 02-February-23	850.82	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
19/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 04-May-23			GOVI	872.29	869.7150	872.2920	869.7150	0.00
19/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	194120	17	19	17	0.00
19/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	194320	17	19	17	0.00
19/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	194220	17	19	17	0.00
19/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 03-August-23			GOVI	890.34	887.7230	890.3390	887.7230	0.00
19/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	531090	50	53	50	0.00
19/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	531190	51	53	51	0.00
19/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	531290	51	53	51	0.00
19/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 02-November-23			GOVI	909.05	906.3820	909.0480	906.3820	0.00
19/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	232480	21	23	21	0.00
19/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	232380	21	23	21	0.00
19/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	232280	21	23	21	0.00
19/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 01-February-24			GOVI	927.61	924.8870	927.6130	924.8870	0.00
19/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	476330	45	48	45	0.00
19/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	476230	45	48	45	0.00
19/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	476130	45	48	45	0.00
19/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/12/2022	GVIK 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
19/12/2022	IGOV On 02-February-23			Index Future	318.80	318.9220	318.8020	318.9220	671.00
19/12/2022	IGOV On 04-May-23			Index Future	325.13	325.2590	325.1290	325.2590	16.00
19/12/2022	IGOV On 03-August-23			Index Future	331.93	332.0700	331.9320	332.0700	0.00
19/12/2022	IGOV On 02-November-23			Index Future	338.98	339.1250	338.9820	339.1250	0.00
19/12/2022	IGOV On 01-February-24			Index Future	345.98	346.1210	345.9780	346.1210	0.00
19/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.27	92.7350	92.7350	92.7350	0.00
19/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6850	92.6600	92.6850	0.00
19/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.70	92.3100	92.3050	92.3100	0.00
19/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.74	92.2850	92.2650	92.2850	0.00
19/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.85	92.1700	92.1500	92.1700	0.00
19/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.87	92.1500	92.1300	92.1500	0.00
19/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.90	92.1200	92.1050	92.1200	0.00
19/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.91	92.1250	92.0900	92.1250	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.89	92.1350	92.1100	92.1350	272.00
19/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.87	92.1500	92.1300	92.1500	0.00
19/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.87	92.1500	92.1300	92.1500	0.00
19/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.88	92.1450	92.1250	92.1450	68.00
19/12/2022	R035 On 02-February-23			Bond Future	11.24	88.2465	88.4913	88.2465	145,700.00
19/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4657	5	5	5	0.00
19/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10474	10	10	10	0.00
19/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1306	1	1	1	976.00
19/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1331	1	1	1	0.00
19/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	889	1	1	1	0.00
19/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	212	0	0	0	976.00
19/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	531	1	1	1	388.00
19/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	909	1	1	1	0.00
19/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	43	0	0	0	582.00
19/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	50	0	0	0	0.00
19/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	57	0	0	0	388.00
19/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4481	4	4	4	0.00
19/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	928	1	1	1	0.00
19/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	479	0	0	0	0.00
19/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	558	1	1	1	0.00
19/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4019	4	4	4	582.00
19/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	5918	6	6	6	0.00
19/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4309	5	4	5	0.00
19/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4115	4	4	4	0.00
19/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3056	3	3	3	0.00
19/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	45	0	0	0	976.00
19/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8419	9	8	9	0.00
19/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	8936	9	9	9	0.00
19/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3096	3	3	3	0.00
19/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3137	3	3	3	0.00
19/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2389	3	2	3	582.00
19/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2423	3	2	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
19/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	530	1	1	1	388.00
19/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	8677	9	9	9	0.00
19/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	570	1	1	1	0.00
19/12/2022	R035 On 04-May-23			Bond Future	11.36	85.4744	85.7235	85.4744	104,314.00
19/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2958	3	3	3	0.00
19/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	601	1	1	1	388.00
19/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1256	1	1	1	491.00
19/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	7285	7	7	7	0.00
19/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2821	3	3	3	491.00
19/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2903	3	3	3	0.00
19/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2930	3	3	3	0.00
19/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1543	2	2	2	388.00
19/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	10225	10	10	10	0.00
19/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	727	1	1	1	491.00
19/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6012	6	6	6	0.00
19/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1348	1	1	1	388.00
19/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3752	4	4	4	0.00
19/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	6835	7	7	7	0.00
19/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	9822	10	10	10	0.00
19/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	3904	4	4	4	0.00
19/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	3812	4	4	4	0.00
19/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3782	4	4	4	0.00
19/12/2022	R035 On 03-August-23			Bond Future	11.47	87.2451	87.4990	87.2451	0.00
19/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5898	6	6	6	0.00
19/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5932	6	6	6	0.00
19/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5966	6	6	6	0.00
19/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3062	3	3	3	0.00
19/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3081	3	3	3	0.00
19/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3100	3	3	3	0.00
19/12/2022	R035 On 02-November-23			Bond Future	11.58	84.5733	84.8324	84.5733	0.00
19/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	4145	4	4	4	0.00
19/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	4090	4	4	4	0.00
19/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	4117	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
19/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	4983	5	5	5	0.00
19/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5011	5	5	5	0.00
19/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	4955	5	5	5	0.00
19/12/2022	R035 On 01-February-24			Bond Future	11.71	86.2977	86.5623	86.2977	0.00
19/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	6175	6	6	6	0.00
19/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	6238	6	6	6	0.00
19/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	6207	6	6	6	0.00
19/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3680	4	4	4	0.00
19/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3700	4	4	4	0.00
19/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3661	4	4	4	0.00
19/12/2022	R186 On 02-February-23			Bond Future	8.75	106.9315	106.9872	106.9315	72,565.00
19/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	234	0	0	0	0.00
19/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	217	0	0	0	0.00
19/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	225	0	0	0	0.00
19/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1654	2	2	2	0.00
19/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1679	2	2	2	0.00
19/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1629	2	2	2	0.00
19/12/2022	R186 On 04-May-23			Bond Future	8.82	109.0295	109.0856	109.0295	12,216.00
19/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1503	1	2	1	0.00
19/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1520	2	2	2	0.00
19/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1536	2	2	2	0.00
19/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1501	2	2	2	0.00
19/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1486	2	1	2	0.00
19/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1516	2	2	2	0.00
19/12/2022	R186 On 03-August-23			Bond Future	8.86	105.9808	106.0377	105.9808	0.00
19/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3455	3	3	3	0.00
19/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3498	3	3	3	0.00
19/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3476	3	3	3	0.00
19/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	931	1	1	1	0.00
19/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	938	1	1	1	0.00
19/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	924	1	1	1	0.00
19/12/2022	R186 On 02-November-23			Bond Future	8.89	108.2098	108.2677	108.2098	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
19/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4821	5	5	5	0.00
19/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2731	3	3	3	0.00
19/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2749	3	3	3	0.00
19/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2767	3	3	3	0.00
19/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2328	2	2	2	1,715.00
19/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1381	1	1	1	0.00
19/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1390	1	1	1	0.00
19/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1399	1	1	1	0.00
19/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	725	1	1	1	1,715.00
19/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1620	2	2	2	0.00
19/12/2022	R186 On 01-February-24			Bond Future	8.95	105.1108	105.1701	105.1108	0.00
19/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2889	3	3	3	0.00
19/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2854	3	3	3	0.00
19/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2872	3	3	3	0.00
19/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1457	1	1	1	0.00
19/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1472	2	1	2	0.00
19/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1464	1	1	1	0.00
19/12/2022	R197 On 02-February-23			Bond Future	328.89	328.9139	328.8912	328.9139	977.00
19/12/2022	R197 On 04-May-23			Bond Future	335.42	335.4476	335.4224	335.4476	0.00
19/12/2022	R197 On 03-August-23			Bond Future	333.38	333.4039	333.3777	333.4039	0.00
19/12/2022	R197 On 02-November-23			Bond Future	340.46	340.4884	340.4612	340.4884	0.00
19/12/2022	R202 On 02-February-23			Bond Future	244.90	244.9107	244.8998	244.9107	5,950.00
19/12/2022	R202 On 04-May-23			Bond Future	249.76	249.7757	249.7631	249.7757	0.00
19/12/2022	R202 On 03-August-23			Bond Future	250.18	250.1894	250.1759	250.1894	0.00
19/12/2022	R202 On 02-November-23			Bond Future	255.49	255.5051	255.4910	255.5051	0.00
19/12/2022	R202 On 01-February-24			Bond Future	255.81	255.8202	255.8074	255.8202	0.00
19/12/2022	R209 On 02-February-23			Bond Future	11.23	68.1709	68.4104	68.1709	31,504.00
19/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	695	1	1	1	0.00
19/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	664	1	1	1	0.00
19/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	680	1	1	1	0.00
19/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	2944	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
19/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3020	3	3	3	0.00
19/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	2982	3	3	3	0.00
19/12/2022	R209 On 04-May-23			Bond Future	11.34	66.3569	66.6007	66.3569	2,635.00
19/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6639	6	7	6	0.00
19/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3444	3	3	3	1,000.00
19/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	2179	2	2	2	0.00
19/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2432	2	2	2	0.00
19/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2409	2	2	2	0.00
19/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2385	2	2	2	0.00
19/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	665	1	1	1	500.00
19/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	7874	8	8	8	0.00
19/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3646	4	4	4	0.00
19/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3618	4	4	4	0.00
19/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2641	3	3	3	0.00
19/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3590	4	4	4	0.00
19/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	3905	4	4	4	6,250.00
19/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1161	1	1	1	8,500.00
19/12/2022	R209 On 03-August-23			Bond Future	11.43	67.7319	67.9804	67.7319	0.00
19/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	5188	5	5	5	0.00
19/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	5129	5	5	5	0.00
19/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	5159	5	5	5	0.00
19/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2704	3	3	3	0.00
19/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2738	3	3	3	0.00
19/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2721	3	3	3	0.00
19/12/2022	R209 On 02-November-23			Bond Future	11.53	66.0039	66.2576	66.0039	0.00
19/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3573	3	4	3	0.00
19/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3525	3	4	3	0.00
19/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3549	3	4	3	0.00
19/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4477	5	4	5	0.00
19/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4503	5	5	5	0.00
19/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4452	5	4	5	0.00
19/12/2022	R209 On 01-February-24			Bond Future	11.64	67.3497	67.6086	67.3497	0.00
19/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5482	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
19/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5510	5	6	5	0.00
19/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5538	5	6	5	0.00
19/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3187	3	3	3	0.00
19/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3204	3	3	3	0.00
19/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3222	3	3	3	0.00
19/12/2022	R210 On 02-February-23			Bond Future	221.04	221.0495	221.0355	221.0495	372.00
19/12/2022	R210 On 04-May-23			Bond Future	222.34	222.3549	222.3395	222.3549	0.00
19/12/2022	R210 On 03-August-23			Bond Future	226.99	227.0113	226.9945	227.0113	0.00
19/12/2022	R210 On 02-November-23			Bond Future	228.65	228.6672	228.6505	228.6672	0.00
19/12/2022	R210 On 01-February-24			Bond Future	233.37	233.3833	233.3665	233.3833	0.00
19/12/2022	R213 On 02-February-23			Bond Future	10.60	83.6543	83.8751	83.6543	38,255.00
19/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	3	0	0	0	476.00
19/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	484	0	0	0	0.00
19/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	891	1	1	1	912.00
19/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	499	0	0	0	0.00
19/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	234	0	0	0	0.00
19/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	7081	7	7	7	0.00
19/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	515	0	1	0	0.00
19/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	726	1	1	1	0.00
19/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	1923	2	2	2	476.00
19/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	81	0	0	0	912.00
19/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2314	3	2	3	0.00
19/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1709	2	2	2	0.00
19/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2282	2	2	2	0.00
19/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2346	3	2	3	0.00
19/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7091	7	7	7	0.00
19/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3061	3	3	3	476.00
19/12/2022	R213 On 04-May-23			Bond Future	10.72	81.7435	81.9682	81.7435	0.00
19/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2621	3	3	3	0.00
19/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2597	3	3	3	0.00
19/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2645	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
19/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2501	3	3	3	0.00
19/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2544	3	3	3	0.00
19/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2522	3	3	3	0.00
19/12/2022	R213 On 03-August-23			Bond Future	10.82	83.4368	83.6657	83.4368	0.00
19/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5388	5	5	5	0.00
19/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5359	5	5	5	0.00
19/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5418	5	5	5	0.00
19/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	1938	2	2	2	0.00
19/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	1950	2	2	2	0.00
19/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1925	2	2	2	0.00
19/12/2022	R213 On 02-November-23			Bond Future	10.93	81.6368	81.8704	81.6368	0.00
19/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3793	4	4	4	0.00
19/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3769	4	4	4	0.00
19/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3818	4	4	4	0.00
19/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	2940	3	3	3	0.00
19/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	2976	3	3	3	0.00
19/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	2958	3	3	3	0.00
19/12/2022	R213 On 01-February-24			Bond Future	11.06	83.3018	83.5403	83.3018	0.00
19/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	5179	5	5	5	0.00
19/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	5152	5	5	5	0.00
19/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	5125	5	5	5	0.00
19/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2477	3	2	3	0.00
19/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2463	3	2	3	0.00
19/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2450	3	2	3	0.00
19/12/2022	R214 On 02-February-23			Bond Future	11.34	65.7063	65.9850	65.7063	71,030.00
19/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
19/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	140	0	0	0	0.00
19/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	725	1	1	1	2,300.00
19/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	3196	3	3	3	0.00
19/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	1084	1	1	1	0.00
19/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2497	2	2	2	2,300.00
19/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	901	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
19/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	1105	1	1	1	0.00
19/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	1041	1	1	1	0.00
19/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	1062	1	1	1	0.00
19/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2502	3	3	3	0.00
19/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2536	3	3	3	0.00
19/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3175	3	3	3	0.00
19/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	2787	3	3	3	0.00
19/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1148	1	1	1	0.00
19/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2468	3	2	3	0.00
19/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2434	3	2	3	0.00
19/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	825	1	1	1	0.00
19/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6142	6	6	6	0.00
19/12/2022	R214 On 02-February-23		Put	Bond Future	34015	34	34	34	0.00
19/12/2022	R214 On 04-May-23			Bond Future	11.44	63.6972	63.9809	63.6972	0.00
19/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2969	3	3	3	0.00
19/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2915	3	3	3	0.00
19/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2942	3	3	3	0.00
19/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3321	4	3	4	0.00
19/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3347	4	3	4	0.00
19/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3294	3	3	3	0.00
19/12/2022	R214 On 03-August-23			Bond Future	11.53	65.0167	65.3061	65.0167	0.00
19/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5856	6	6	6	0.00
19/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5794	6	6	6	0.00
19/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5825	6	6	6	0.00
19/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2709	3	3	3	0.00
19/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2726	3	3	3	0.00
19/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2692	3	3	3	0.00
19/12/2022	R214 On 02-November-23			Bond Future	11.62	63.0834	63.3787	63.0834	0.00
19/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3939	4	4	4	0.00
19/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3889	4	4	4	0.00
19/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3914	4	4	4	0.00
19/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	4741	5	5	5	0.00
19/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	4769	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
19/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	4714	5	5	5	0.00
19/12/2022	R214 On 01-February-24			Bond Future	11.72	64.3697	64.6712	64.3697	0.00
19/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5794	6	6	6	0.00
19/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5823	6	6	6	0.00
19/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5852	6	6	6	0.00
19/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3692	4	4	4	0.00
19/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3711	4	4	4	0.00
19/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3730	4	4	4	0.00
19/12/2022	R248 On 02-February-23			Bond Future	11.32	82.3041	82.6203	82.3041	247,738.00
19/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	250	0	0	0	0.00
19/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1344	1	1	1	0.00
19/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1371	1	1	1	0.00
19/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1455	1	1	1	0.00
19/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	1188	1	1	1	2,900.00
19/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	3243	3	3	3	2,900.00
19/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3677	4	4	4	0.00
19/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1399	1	1	1	0.00
19/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3015	3	3	3	0.00
19/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	2931	3	3	3	0.00
19/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1157	1	1	1	0.00
19/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1365	2	1	2	0.00
19/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3366	4	3	4	0.00
19/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3057	3	3	3	0.00
19/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3100	3	3	3	0.00
19/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	6871	7	7	7	0.00
19/12/2022	R248 On 04-May-23			Bond Future	11.41	79.4598	79.7816	79.4598	10,946.00
19/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3664	4	4	4	0.00
19/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3630	4	4	4	0.00
19/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3697	4	4	4	0.00
19/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4125	4	4	4	0.00
19/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4192	4	4	4	0.00
19/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4158	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
19/12/2022	R248 On 03-August-23			Bond Future	11.51	81.0684	81.3965	81.0684	0.00
19/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	7159	7	7	7	0.00
19/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	7120	7	7	7	0.00
19/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	7198	7	7	7	0.00
19/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3415	4	3	4	0.00
19/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3457	4	3	4	0.00
19/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3436	4	3	4	0.00
19/12/2022	R248 On 02-November-23			Bond Future	11.59	78.3495	78.6844	78.3495	13,000.00
19/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	5030	5	5	5	0.00
19/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4998	5	5	5	0.00
19/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4966	5	5	5	0.00
19/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	5691	6	6	6	0.00
19/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	5758	6	6	6	0.00
19/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	5724	6	6	6	0.00
19/12/2022	R248 On 01-February-24			Bond Future	11.69	79.9840	80.3259	79.9840	0.00
19/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	7282	7	7	7	0.00
19/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	7246	7	7	7	0.00
19/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	7210	7	7	7	0.00
19/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4427	5	4	5	0.00
19/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4404	5	4	5	0.00
19/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4381	5	4	5	0.00