



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: 22/12/2022 TO: 22/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	2025 On 02-February-23			Bond Future	165.83	165.8261	165.8296	165.8261	6,568.00
22/12/2022	2025 On 04-May-23			Bond Future	169.10	169.0967	169.0994	169.0967	0.00
22/12/2022	2025 On 03-August-23			Bond Future	170.90	170.8951	170.8971	170.8951	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
22/12/2022	2025 On 02-November-23			Bond Future	174.46	174.4613	174.4632	174.4613	0.00
22/12/2022	2025 On 01-February-24			Bond Future	176.26	176.2590	176.2612	176.2590	0.00
22/12/2022	2029 On 02-February-23			Bond Future	119.33	119.3346	119.3280	119.3346	1,476.00
22/12/2022	2029 On 04-May-23			Bond Future	120.39	120.3927	120.3853	120.3927	0.00
22/12/2022	2029 On 03-August-23			Bond Future	122.91	122.9148	122.9067	122.9148	0.00
22/12/2022	2029 On 02-November-23			Bond Future	124.14	124.1505	124.1422	124.1505	0.00
22/12/2022	2029 On 01-February-24			Bond Future	126.69	126.7018	126.6936	126.7018	0.00
22/12/2022	2030 On 02-February-23			Bond Future	10.21	89.0877	89.3270	89.0877	92,379.00
22/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	3	0	0	0	102.00
22/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	14	0	0	0	388.00
22/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5963	6	6	6	5,000.00
22/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4258	4	4	4	0.00
22/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4414	4	4	4	0.00
22/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	718	1	1	1	0.00
22/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	409	0	0	0	388.00
22/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	586	1	1	1	0.00
22/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	354	0	0	0	0.00
22/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	11	0	0	0	0.00
22/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5164	5	5	5	5,000.00
22/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	679	1	1	1	0.00
22/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	698	1	1	1	0.00
22/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	367	0	0	0	0.00
22/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	25	0	0	0	0.00
22/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	209	0	0	0	0.00
22/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2743	3	3	3	102.00
22/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4767	5	5	5	0.00
22/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1808	2	2	2	102.00
22/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1616	2	2	2	0.00
22/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	129	0	0	0	0.00
22/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5537	6	6	6	0.00
22/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5343	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
22/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	190	0	0	0	388.00
22/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6670	7	7	7	0.00
22/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2276	2	2	2	0.00
22/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2144	2	2	2	0.00
22/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2243	2	2	2	0.00
22/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1669	2	2	2	0.00
22/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1643	2	2	2	0.00
22/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	206	0	0	0	0.00
22/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	86	0	0	0	0.00
22/12/2022	2030 On 04-May-23			Bond Future	10.32	90.8235	91.0670	90.8235	0.00
22/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9553	9	10	9	0.00
22/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6225	6	6	6	0.00
22/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7677	7	8	7	0.00
22/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9309	9	9	9	0.00
22/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2934	3	3	3	0.00
22/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1079	1	1	1	150.00
22/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3223	3	3	3	350.00
22/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5294	5	5	5	0.00
22/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2635	3	3	3	479.00
22/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2883	3	3	3	0.00
22/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2908	3	3	3	0.00
22/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1202	1	1	1	479.00
22/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1365	1	1	1	388.00
22/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1733	2	2	2	1,080.00
22/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	570	1	1	1	388.00
22/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6536	7	7	7	0.00
22/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4449	5	4	5	0.00
22/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3179	3	3	3	0.00
22/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3812	4	4	4	0.00
22/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4155	4	4	4	0.00
22/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	1999	2	2	2	0.00
22/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2018	2	2	2	0.00
22/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2208	2	2	2	0.00

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22/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	933	1	1	1	150.00
22/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1792	2	2	2	0.00
22/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	1981	2	2	2	0.00
22/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	298	0	0	0	479.00
22/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	470	1	0	1	1,080.00
22/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	710	1	1	1	388.00
22/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	272	0	0	0	350.00
22/12/2022	2030 On 03-August-23			Bond Future	10.43	88.6980	88.9460	88.6980	0.00
22/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9356	9	9	9	0.00
22/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5451	5	5	5	0.00
22/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10334	10	10	10	0.00
22/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5392	5	5	5	0.00
22/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2929	3	3	3	1,012.00
22/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3513	3	4	3	350.00
22/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5422	5	5	5	0.00
22/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1555	2	2	2	0.00
22/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2559	3	3	3	0.00
22/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1577	2	2	2	0.00
22/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	509	1	1	1	350.00
22/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3041	3	3	3	0.00
22/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	652	1	1	1	1,012.00
22/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1566	2	2	2	0.00
22/12/2022	2030 On 02-November-23			Bond Future	10.53	90.5292	90.7824	90.5292	0.00
22/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3826	4	4	4	0.00
22/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3801	4	4	4	0.00
22/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3777	4	4	4	0.00
22/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2656	3	3	3	0.00
22/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2640	3	3	3	0.00
22/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2623	3	3	3	0.00
22/12/2022	2030 On 01-February-24			Bond Future	10.65	88.3636	88.6221	88.3636	0.00
22/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4982	5	5	5	0.00
22/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4956	5	5	5	0.00
22/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	5009	5	5	5	0.00

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22/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2169	2	2	2	0.00
22/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2193	2	2	2	0.00
22/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2181	2	2	2	0.00
22/12/2022	2032 On 02-February-23			Bond Future	10.81	88.0214	88.2911	88.0214	112,056.00
22/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	3	0	0	0	454.00
22/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9302	9	9	9	0.00
22/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5325	5	5	5	0.00
22/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	472	0	0	0	0.00
22/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	488	0	0	0	0.00
22/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	206	0	0	0	0.00
22/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	358	0	0	0	8,000.00
22/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	7	0	0	0	500.00
22/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	68	0	0	0	750.00
22/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3892	4	4	4	0.00
22/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4683	4	5	4	0.00
22/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	682	1	1	1	0.00
22/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	1055	1	1	1	750.00
22/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3688	3	4	3	0.00
22/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	264	0	0	0	500.00
22/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	504	0	1	0	0.00
22/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2646	3	3	3	0.00
22/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3371	4	3	4	0.00
22/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	471	1	0	1	8,000.00
22/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1776	2	2	2	0.00
22/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2294	2	2	2	454.00
22/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	301	0	0	0	0.00
22/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	430	0	0	0	8,000.00
22/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4815	5	5	5	0.00
22/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7289	8	7	8	0.00
22/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3035	3	3	3	0.00
22/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3638	4	4	4	454.00
22/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2684	3	3	3	0.00

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22/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2721	3	3	3	0.00
22/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	227	0	0	0	500.00
22/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	38	0	0	0	750.00
22/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8208	8	8	8	0.00
22/12/2022	2032 On 04-May-23			Bond Future	10.93	85.5757	85.8502	85.5757	66,415.00
22/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2729	3	3	3	0.00
22/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2704	3	3	3	0.00
22/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2114	2	2	2	400.00
22/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11709	11	12	11	0.00
22/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2755	3	3	3	0.00
22/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	4136	4	4	4	400.00
22/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	2964	3	3	3	0.00
22/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	285	0	0	0	400.00
22/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3699	4	4	4	0.00
22/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3014	3	3	3	0.00
22/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	2989	3	3	3	0.00
22/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1968	2	2	2	0.00
22/12/2022	2032 On 03-August-23			Bond Future	11.04	87.3498	87.6295	87.3498	2,600.00
22/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5731	6	6	6	0.00
22/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5763	6	6	6	0.00
22/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5794	6	6	6	0.00
22/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6212	6	6	6	5,000.00
22/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2107	2	2	2	0.00
22/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2292	2	2	2	0.00
22/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2306	2	2	2	0.00
22/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2321	2	2	2	0.00
22/12/2022	2032 On 02-November-23			Bond Future	11.15	84.9925	85.2780	84.9925	0.00
22/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3945	4	4	4	0.00
22/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3919	4	4	4	0.00
22/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3971	4	4	4	0.00
22/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3550	4	4	4	0.00
22/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3594	4	4	4	0.00
22/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3572	4	4	4	0.00

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22/12/2022	2032 On 01-February-24			Bond Future	11.28	86.7190	87.0105	86.7190	0.00
22/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5524	5	6	5	0.00
22/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5495	5	5	5	0.00
22/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5466	5	5	5	0.00
22/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	2940	3	3	3	0.00
22/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	2924	3	3	3	0.00
22/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2908	3	3	3	0.00
22/12/2022	2033 On 02-February-23			Bond Future	113.98	113.9835	113.9784	113.9835	7,312.00
22/12/2022	2033 On 04-May-23			Bond Future	114.84	114.8454	114.8396	114.8454	0.00
22/12/2022	2033 On 03-August-23			Bond Future	117.24	117.2511	117.2447	117.2511	0.00
22/12/2022	2033 On 02-November-23			Bond Future	118.27	118.2779	118.2712	118.2779	0.00
22/12/2022	2033 On 01-February-24			Bond Future	120.70	120.7086	120.7020	120.7086	0.00
22/12/2022	2037 On 02-February-23			Bond Future	11.50	79.3914	79.5178	79.3914	133,641.00
22/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	731	1	1	1	0.00
22/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	819	1	1	1	577.00
22/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	697	1	1	1	0.00
22/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	714	1	1	1	0.00
22/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3469	3	3	3	0.00
22/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3470	4	3	4	0.00
22/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3515	4	4	4	0.00
22/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3211	3	3	3	0.00
22/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	829	1	1	1	577.00
22/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3426	4	3	4	0.00
22/12/2022	2037 On 04-May-23			Bond Future	11.63	80.9384	81.0668	80.9384	0.00
22/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11364	11	11	11	0.00
22/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2582	3	3	3	0.00
22/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1898	2	2	2	400.00
22/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3920	4	4	4	400.00
22/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4444	4	4	4	0.00
22/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2530	2	3	2	0.00
22/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1732	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
22/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2556	3	3	3	0.00
22/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4402	4	4	4	0.00
22/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5741	6	6	6	0.00
22/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4435	5	4	5	0.00
22/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5419	6	5	6	0.00
22/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	624	1	1	1	400.00
22/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3065	3	3	3	0.00
22/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2699	3	3	3	703.00
22/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4369	4	4	4	0.00
22/12/2022	2037 On 03-August-23			Bond Future	11.74	78.3578	78.4885	78.3578	0.00
22/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5554	5	6	5	0.00
22/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5488	5	5	5	0.00
22/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5521	5	6	5	0.00
22/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3406	3	3	3	0.00
22/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3427	3	3	3	0.00
22/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3385	3	3	3	0.00
22/12/2022	2037 On 02-November-23			Bond Future	11.86	79.9756	80.1090	79.9756	0.00
22/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3799	4	4	4	0.00
22/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3826	4	4	4	0.00
22/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3852	4	4	4	0.00
22/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5518	6	6	6	0.00
22/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5487	6	5	6	0.00
22/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5457	6	5	6	0.00
22/12/2022	2037 On 01-February-24			Bond Future	11.98	77.3449	77.4812	77.3449	0.00
22/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5827	6	6	6	0.00
22/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5858	6	6	6	0.00
22/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5889	6	6	6	0.00
22/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4051	4	4	4	0.00
22/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4073	4	4	4	0.00
22/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4094	4	4	4	0.00
22/12/2022	2038 On 02-February-23			Bond Future	126.60	125.5340	126.6021	125.5340	4,123.00
22/12/2022	2038 On 04-May-23			Bond Future	129.10	128.0101	129.0984	128.0101	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
22/12/2022	2038 On 03-August-23			Bond Future	129.84	128.7301	129.8407	128.7301	0.00
22/12/2022	2038 On 02-November-23			Bond Future	132.55	131.4164	132.5502	131.4164	0.00
22/12/2022	2038 On 01-February-24			Bond Future	133.26	132.1057	133.2629	132.1057	0.00
22/12/2022	2040 On 02-February-23			Bond Future	11.56	81.3247	81.3336	81.3247	142,936.00
22/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	49	0	0	0	0.00
22/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	55	0	0	0	388.00
22/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	812	1	1	1	0.00
22/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3959	4	4	4	0.00
22/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	793	1	1	1	0.00
22/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	520	1	1	1	0.00
22/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4731	5	5	5	0.00
22/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4871	5	5	5	0.00
22/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	831	1	1	1	0.00
22/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	971	1	1	1	563.00
22/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	562	1	1	1	388.00
22/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4436	4	4	4	0.00
22/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3317	3	3	3	0.00
22/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	836	1	1	1	563.00
22/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3637	4	4	4	0.00
22/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	584	1	1	1	388.00
22/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	616	1	1	1	0.00
22/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3732	4	4	4	0.00
22/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3684	4	4	4	0.00
22/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9225	9	9	9	0.00
22/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4596	5	5	5	0.00
22/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9441	9	9	9	0.00
22/12/2022	2040 On 04-May-23			Bond Future	11.68	82.9094	82.9179	82.9094	300.00
22/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10762	11	11	11	0.00
22/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3138	3	3	3	486.00
22/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	5050	5	5	5	0.00
22/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2933	3	3	3	0.00
22/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	649	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
22/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2962	3	3	3	0.00
22/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1356	1	1	1	486.00
22/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1721	2	2	2	388.00
22/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1959	2	2	2	684.00
22/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2991	3	3	3	0.00
22/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7932	8	8	8	0.00
22/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1562	2	2	2	388.00
22/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4530	5	5	5	0.00
22/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7528	8	8	8	0.00
22/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	908	1	1	1	486.00
22/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2799	3	3	3	684.00
22/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6097	6	6	6	0.00
22/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6596	7	7	7	0.00
22/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4564	5	5	5	0.00
22/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10824	11	11	11	0.00
22/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4599	5	5	5	0.00
22/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4361	4	4	4	0.00
22/12/2022	2040 On 03-August-23			Bond Future	11.79	80.1191	80.1275	80.1191	0.00
22/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6121	6	6	6	0.00
22/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6156	6	6	6	0.00
22/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6192	6	6	6	0.00
22/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3579	4	4	4	0.00
22/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3601	4	4	4	0.00
22/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3623	4	4	4	0.00
22/12/2022	2040 On 02-November-23			Bond Future	11.89	81.7734	81.7819	81.7734	0.00
22/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4246	4	4	4	0.00
22/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4189	4	4	4	0.00
22/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4217	4	4	4	0.00
22/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6101	6	6	6	0.00
22/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6035	6	6	6	0.00
22/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6068	6	6	6	0.00
22/12/2022	2040 On 01-February-24			Bond Future	12.02	78.9289	78.9376	78.9289	0.00
22/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6470	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6437	6	6	6	0.00
22/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6404	6	6	6	0.00
22/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4593	5	5	5	0.00
22/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4569	5	5	5	0.00
22/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4546	5	5	5	0.00
22/12/2022	2044 On 02-February-23			Bond Future	11.58	78.0641	78.0403	78.0641	79,482.00
22/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	294	0	0	0	2,500.00
22/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2602	3	3	3	0.00
22/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	879	1	1	1	0.00
22/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	962	1	1	1	0.00
22/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	69	0	0	0	0.00
22/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	597	1	1	1	2,500.00
22/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3613	4	4	4	0.00
22/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3193	3	3	3	0.00
22/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2417	2	2	2	1,700.00
22/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	860	1	1	1	0.00
22/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	765	1	1	1	1,700.00
22/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	840	1	1	1	0.00
22/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3717	4	4	4	0.00
22/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3669	4	4	4	0.00
22/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1648	2	2	2	0.00
22/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1188	1	1	1	0.00
22/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1002	1	1	1	4,000.00
22/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4430	4	4	4	0.00
22/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1521	2	2	2	2,500.00
22/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3435	3	3	3	0.00
22/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	8975	9	9	9	0.00
22/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3913	4	4	4	0.00
22/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3621	4	4	4	0.00
22/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5882	6	6	6	0.00
22/12/2022	2044 On 04-May-23			Bond Future	11.69	79.5853	79.5606	79.5853	0.00
22/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	4008	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
22/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4888	5	5	5	0.00
22/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2996	3	3	3	0.00
22/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5827	6	6	6	0.00
22/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2967	3	3	3	0.00
22/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2938	3	3	3	0.00
22/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4740	5	5	5	0.00
22/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4704	5	5	5	0.00
22/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3647	4	4	4	4,115.00
22/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2461	2	2	2	1,500.00
22/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4668	5	5	5	0.00
22/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3000	3	3	3	4,115.00
22/12/2022	2044 On 03-August-23			Bond Future	11.80	76.8514	76.8258	76.8514	0.00
22/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6041	6	6	6	0.00
22/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5970	6	6	6	0.00
22/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6006	6	6	6	0.00
22/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3846	4	4	4	0.00
22/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3822	4	4	4	0.00
22/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3799	4	4	4	0.00
22/12/2022	2044 On 02-November-23			Bond Future	11.90	78.4382	78.4120	78.4382	0.00
22/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4287	4	4	4	0.00
22/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4316	4	4	4	0.00
22/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4344	4	4	4	0.00
22/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6387	6	6	6	0.00
22/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6421	6	6	6	0.00
22/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6456	6	6	6	0.00
22/12/2022	2044 On 01-February-24			Bond Future	12.01	75.6510	75.6244	75.6510	0.00
22/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6547	7	7	7	0.00
22/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6579	7	7	7	0.00
22/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6612	7	7	7	0.00
22/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4981	5	5	5	0.00
22/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5005	5	5	5	0.00
22/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5030	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
22/12/2022	2046 On 02-February-23			Bond Future	113.32	111.5323	113.3157	111.5323	13,685.00
22/12/2022	2046 On 04-May-23			Bond Future	113.51	111.6966	113.5144	111.6966	4,935.00
22/12/2022	2046 On 03-August-23			Bond Future	115.89	114.0368	115.8922	114.0368	0.00
22/12/2022	2046 On 02-November-23			Bond Future	116.22	114.3281	116.2220	114.3281	0.00
22/12/2022	2046 On 01-February-24			Bond Future	118.61	116.6771	118.6101	116.6771	0.00
22/12/2022	2050 On 02-February-23			Bond Future	114.53	111.7162	114.5306	111.7162	10,717.00
22/12/2022	2050 On 04-May-23			Bond Future	116.79	113.9192	116.7888	113.9192	3,359.00
22/12/2022	2050 On 03-August-23			Bond Future	117.05	114.1249	117.0538	114.1249	0.00
22/12/2022	2050 On 02-November-23			Bond Future	119.50	116.5066	119.4966	116.5066	0.00
22/12/2022	2050 On 01-February-24			Bond Future	119.71	116.6599	119.7116	116.6599	0.00
22/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	AL37 On 02-February-23			Index Future	855.64	854.6460	855.6420	854.6460	0.00
22/12/2022	AL37 On 04-May-23			Index Future	872.31	871.3000	872.3110	871.3000	0.00
22/12/2022	AL37 On 03-August-23			Index Future	890.38	889.3520	890.3790	889.3520	0.00
22/12/2022	AL37 On 02-November-23			Index Future	908.76	907.7100	908.7580	907.7100	0.00
22/12/2022	AL37 On 01-February-24			Index Future	927.24	926.1710	927.2420	926.1710	0.00
22/12/2022	AL7T On 02-February-23			Index Future	990.57	987.8530	990.5670	987.8530	0.00
22/12/2022	AL7T On 04-May-23			Index Future	1009.87	1007.1030	1009.8650	1007.1030	0.00
22/12/2022	AL7T On 03-August-23			Index Future	1030.78	1027.9680	1030.7830	1027.9680	0.00
22/12/2022	AL7T On 02-November-23			Index Future	1052.06	1049.1880	1052.0600	1049.1880	0.00
22/12/2022	AL7T On 01-February-24			Index Future	1073.46	1070.5260	1073.4580	1070.5260	0.00
22/12/2022	ALBI On 02-February-23			Index Future	864.45	863.2490	864.4510	863.2490	111.00
22/12/2022	ALBI On 04-May-23			Index Future	881.29	880.0710	881.2910	880.0710	0.00
22/12/2022	ALBI On 03-August-23			Index Future	899.55	898.3040	899.5460	898.3040	0.00
22/12/2022	ALBI On 02-November-23			Index Future	918.11	916.8470	918.1140	916.8470	0.00
22/12/2022	ALBI On 01-February-24			Index Future	936.79	935.4940	936.7880	935.4940	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
22/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	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
22/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2022	ES33 On 02-February-23			Bond Future	12.26	75.0618	75.1663	75.0618	350.00
22/12/2022	ES33 On 04-May-23			Bond Future	12.42	72.7479	72.8541	72.7479	0.00
22/12/2022	ES33 On 03-August-23			Bond Future	12.57	74.2729	74.3810	74.2729	0.00
22/12/2022	ES33 On 02-November-23			Bond Future	12.74	72.0274	72.1377	72.0274	0.00
22/12/2022	ES33 On 01-February-24			Bond Future	12.92	73.5060	73.6187	73.5060	0.00
22/12/2022	ES42 On 02-February-23			Bond Future	12.52	73.4247	73.4342	73.4247	4,195.00
22/12/2022	ES42 On 04-May-23			Bond Future	12.67	70.6100	70.6193	70.6100	0.00
22/12/2022	ES42 On 03-August-23			Bond Future	12.80	72.0912	72.1003	72.0912	0.00
22/12/2022	ES42 On 02-November-23			Bond Future	12.95	69.3331	69.3423	69.3331	0.00
22/12/2022	ES42 On 01-February-24			Bond Future	13.10	70.7554	70.7650	70.7554	0.00
22/12/2022	GOVI On 02-February-23			GOVI	852.32	851.0860	852.3170	851.0860	848.00
22/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	14770	0	1	0	0.00
22/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	14870	0	1	0	0.00
22/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	14970	0	1	0	0.00
22/12/2022	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
22/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 04-May-23			GOVI	868.92	867.6710	868.9210	867.6710	0.00
22/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	160410	15	16	15	0.00
22/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	160610	15	16	15	0.00
22/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	160510	15	16	15	0.00
22/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 03-August-23			GOVI	886.92	885.6480	886.9190	885.6480	0.00
22/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	496890	48	50	48	0.00
22/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	496990	48	50	48	0.00
22/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	497090	48	50	48	0.00
22/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 02-November-23			GOVI	905.23	903.9290	905.2270	903.9290	0.00
22/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	194270	18	19	18	0.00
22/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	194170	18	19	18	0.00
22/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	194070	18	19	18	0.00
22/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 01-February-24			GOVI	923.64	922.3130	923.6380	922.3130	0.00
22/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	436580	42	44	42	0.00
22/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	436480	42	44	42	0.00
22/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	436380	42	44	42	0.00
22/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/12/2022	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
22/12/2022	IGOV On 02-February-23			Index Future	320.31	317.9430	320.3050	317.9430	671.00
22/12/2022	IGOV On 04-May-23			Index Future	326.62	324.2160	326.6240	324.2160	16.00
22/12/2022	IGOV On 03-August-23			Index Future	333.47	331.0100	333.4660	331.0100	0.00
22/12/2022	IGOV On 02-November-23			Index Future	340.42	337.9170	340.4240	337.9170	0.00
22/12/2022	IGOV On 01-February-24			Index Future	347.42	344.8620	347.4220	344.8620	0.00
22/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.6800	92.6700	92.6800	0.00
22/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
22/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.72	92.2900	92.2800	92.2900	0.00
22/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.84	92.1550	92.1600	92.1550	0.00
22/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.85	92.1650	92.1550	92.1650	0.00
22/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.89	92.1150	92.1100	92.1150	0.00
22/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.90	92.1150	92.1050	92.1150	75.00
22/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.92	92.1150	92.0850	92.1150	272.00
22/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.89	92.1350	92.1100	92.1350	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
22/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.89	92.1300	92.1100	92.1300	0.00
22/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.88	92.1400	92.1200	92.1400	68.00
22/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.1150	92.1250	92.1150	0.00
22/12/2022	R035 On 02-February-23			Bond Future	11.30	88.0157	88.1711	88.0157	145,700.00
22/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4353	4	4	4	0.00
22/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10151	10	10	10	0.00
22/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1120	1	1	1	976.00
22/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1144	1	1	1	0.00
22/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	740	1	1	1	0.00
22/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	157	0	0	0	976.00
22/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	424	0	0	0	388.00
22/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	758	1	1	1	0.00
22/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	28	0	0	0	582.00
22/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	33	0	0	0	0.00
22/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	38	0	0	0	388.00
22/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4180	4	4	4	0.00
22/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	775	1	1	1	0.00
22/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	379	0	0	0	0.00
22/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	448	0	0	0	0.00
22/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4229	4	4	4	582.00
22/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6183	6	6	6	0.00
22/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4529	5	5	5	0.00
22/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4328	4	4	4	0.00
22/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3223	3	3	3	0.00
22/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	42	0	0	0	976.00
22/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8720	9	9	9	0.00
22/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9241	9	9	9	0.00
22/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3266	3	3	3	0.00
22/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3308	3	3	3	0.00
22/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2521	3	3	3	582.00
22/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2557	3	3	3	0.00
22/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	546	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
22/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	8980	9	9	9	0.00
22/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	588	1	1	1	0.00
22/12/2022	R035 On 04-May-23			Bond Future	11.42	85.2267	85.3846	85.2267	104,314.00
22/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2761	3	3	3	0.00
22/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1139	1	1	1	491.00
22/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	532	1	1	1	388.00
22/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6995	7	7	7	0.00
22/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2629	3	3	3	491.00
22/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2708	3	3	3	0.00
22/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2734	3	3	3	0.00
22/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1409	1	1	1	388.00
22/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9910	10	10	10	0.00
22/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	751	1	1	1	491.00
22/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6217	6	6	6	0.00
22/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1398	1	1	1	388.00
22/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3893	4	4	4	0.00
22/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10092	10	10	10	0.00
22/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7057	7	7	7	0.00
22/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4050	4	4	4	0.00
22/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	3955	4	4	4	0.00
22/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3924	4	4	4	0.00
22/12/2022	R035 On 03-August-23			Bond Future	11.53	86.9930	87.1537	86.9930	0.00
22/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5656	6	6	6	0.00
22/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5689	6	6	6	0.00
22/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5722	6	6	6	0.00
22/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3164	3	3	3	0.00
22/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3184	3	3	3	0.00
22/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3203	3	3	3	0.00
22/12/2022	R035 On 02-November-23			Bond Future	11.65	84.2832	84.4472	84.2832	0.00
22/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3934	4	4	4	0.00
22/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3881	4	4	4	0.00
22/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3908	4	4	4	0.00
22/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5158	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
22/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5187	5	5	5	0.00
22/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5129	5	5	5	0.00
22/12/2022	R035 On 01-February-24			Bond Future	11.78	85.9955	86.1629	85.9955	0.00
22/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5917	6	6	6	0.00
22/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5979	6	6	6	0.00
22/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5948	6	6	6	0.00
22/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3821	4	4	4	0.00
22/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3841	4	4	4	0.00
22/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3801	4	4	4	0.00
22/12/2022	R186 On 02-February-23			Bond Future	8.78	106.7847	106.9090	106.7847	72,575.00
22/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	199	0	0	0	0.00
22/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	183	0	0	0	0.00
22/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	191	0	0	0	0.00
22/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1698	2	2	2	0.00
22/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1724	2	2	2	0.00
22/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1673	2	2	2	0.00
22/12/2022	R186 On 04-May-23			Bond Future	8.85	108.8644	108.9906	108.8644	12,216.00
22/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1439	1	1	1	0.00
22/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1455	1	1	1	0.00
22/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1471	1	1	1	0.00
22/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1531	2	2	2	0.00
22/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1516	2	2	2	0.00
22/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1546	2	2	2	0.00
22/12/2022	R186 On 03-August-23			Bond Future	8.89	105.8133	105.9415	105.8133	0.00
22/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3376	3	3	3	0.00
22/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3419	3	3	3	0.00
22/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3397	3	3	3	0.00
22/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	948	1	1	1	0.00
22/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	955	1	1	1	0.00
22/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	941	1	1	1	0.00
22/12/2022	R186 On 02-November-23			Bond Future	8.94	107.9978	108.1287	107.9978	0.00
22/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4705	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
22/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2637	3	3	3	0.00
22/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2655	3	3	3	0.00
22/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2673	3	3	3	0.00
22/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2241	2	2	2	1,715.00
22/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1426	1	1	1	0.00
22/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1435	1	1	1	0.00
22/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1444	1	1	1	0.00
22/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	749	1	1	1	1,715.00
22/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1672	2	2	2	0.00
22/12/2022	R186 On 01-February-24			Bond Future	9.01	104.8867	105.0204	104.8867	0.00
22/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2790	3	3	3	0.00
22/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2756	3	3	3	0.00
22/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2773	3	3	3	0.00
22/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1507	2	2	2	0.00
22/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1524	2	2	2	0.00
22/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1515	2	2	2	0.00
22/12/2022	R197 On 02-February-23			Bond Future	328.49	328.4553	328.4931	328.4553	977.00
22/12/2022	R197 On 04-May-23			Bond Future	334.97	334.9327	334.9695	334.9327	0.00
22/12/2022	R197 On 03-August-23			Bond Future	332.92	332.8822	332.9181	332.8822	0.00
22/12/2022	R197 On 02-November-23			Bond Future	339.87	339.8289	339.8654	339.8289	0.00
22/12/2022	R202 On 02-February-23			Bond Future	246.13	246.1388	246.1274	246.1388	5,950.00
22/12/2022	R202 On 04-May-23			Bond Future	250.98	250.9929	250.9798	250.9929	0.00
22/12/2022	R202 On 03-August-23			Bond Future	251.42	251.4346	251.4202	251.4346	0.00
22/12/2022	R202 On 02-November-23			Bond Future	256.67	256.6815	256.6667	256.6815	0.00
22/12/2022	R202 On 01-February-24			Bond Future	256.99	257.0031	256.9881	257.0031	0.00
22/12/2022	R209 On 02-February-23			Bond Future	11.29	67.9872	68.0966	67.9872	31,504.00
22/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	565	1	1	1	0.00
22/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	538	1	1	1	0.00
22/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	551	1	1	1	0.00
22/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3127	3	3	3	0.00
22/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3207	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
22/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3167	3	3	3	0.00
22/12/2022	R209 On 04-May-23			Bond Future	11.40	66.1598	66.2710	66.1598	2,635.00
22/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6358	6	6	6	0.00
22/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3228	3	3	3	1,000.00
22/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	2009	2	2	2	0.00
22/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2251	2	2	2	0.00
22/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2229	2	2	2	0.00
22/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2206	2	2	2	0.00
22/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	588	1	1	1	500.00
22/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8127	8	8	8	0.00
22/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3797	4	4	4	0.00
22/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3768	4	4	4	0.00
22/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2754	3	3	3	0.00
22/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3739	4	4	4	0.00
22/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4064	4	4	4	6,250.00
22/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1209	1	1	1	8,500.00
22/12/2022	R209 On 03-August-23			Bond Future	11.50	67.5313	67.6445	67.5313	0.00
22/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4955	5	5	5	0.00
22/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4897	5	5	5	0.00
22/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4925	5	5	5	0.00
22/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2806	3	3	3	0.00
22/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2841	3	3	3	0.00
22/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2823	3	3	3	0.00
22/12/2022	R209 On 02-November-23			Bond Future	11.60	65.7735	65.8891	65.7735	0.00
22/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3375	3	3	3	0.00
22/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3329	3	3	3	0.00
22/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3352	3	3	3	0.00
22/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4648	5	5	5	0.00
22/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4675	5	5	5	0.00
22/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4622	5	5	5	0.00
22/12/2022	R209 On 01-February-24			Bond Future	11.72	67.1097	67.2276	67.1097	0.00
22/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5235	5	5	5	0.00
22/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5262	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
22/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5290	5	5	5	0.00
22/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3320	3	3	3	0.00
22/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3338	3	3	3	0.00
22/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3356	3	3	3	0.00
22/12/2022	R210 On 02-February-23			Bond Future	221.36	220.9517	221.3625	220.9517	372.00
22/12/2022	R210 On 04-May-23			Bond Future	222.64	222.2238	222.6415	222.2238	0.00
22/12/2022	R210 On 03-August-23			Bond Future	227.30	226.8793	227.3047	226.8793	0.00
22/12/2022	R210 On 02-November-23			Bond Future	228.88	228.4477	228.8817	228.4477	0.00
22/12/2022	R210 On 01-February-24			Bond Future	233.59	233.1420	233.5853	233.1420	0.00
22/12/2022	R213 On 02-February-23			Bond Future	10.61	83.5856	83.8292	83.5856	38,255.00
22/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	2	0	0	0	476.00
22/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	439	0	0	0	0.00
22/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	831	1	1	1	912.00
22/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	453	0	0	0	0.00
22/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	204	0	0	0	0.00
22/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	7024	7	7	7	0.00
22/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	468	0	0	0	0.00
22/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	672	1	1	1	0.00
22/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	1914	2	2	2	476.00
22/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	69	0	0	0	912.00
22/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2314	3	2	3	0.00
22/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1695	2	2	2	0.00
22/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2282	2	2	2	0.00
22/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2347	3	2	3	0.00
22/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7136	7	7	7	0.00
22/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3077	3	3	3	476.00
22/12/2022	R213 On 04-May-23			Bond Future	10.73	81.6617	81.9096	81.6617	0.00
22/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2562	2	3	2	0.00
22/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2538	2	3	2	0.00
22/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2585	2	3	2	0.00
22/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2500	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
22/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2544	3	3	3	0.00
22/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2522	3	3	3	0.00
22/12/2022	R213 On 03-August-23			Bond Future	10.83	83.3538	83.6065	83.3538	0.00
22/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5328	5	5	5	0.00
22/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5298	5	5	5	0.00
22/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5357	5	5	5	0.00
22/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	1936	2	2	2	0.00
22/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	1949	2	2	2	0.00
22/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1924	2	2	2	0.00
22/12/2022	R213 On 02-November-23			Bond Future	10.95	81.5207	81.7785	81.5207	0.00
22/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3726	4	4	4	0.00
22/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3702	4	4	4	0.00
22/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3751	4	4	4	0.00
22/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	2965	3	3	3	0.00
22/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3001	3	3	3	0.00
22/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	2983	3	3	3	0.00
22/12/2022	R213 On 01-February-24			Bond Future	11.08	83.1773	83.4405	83.1773	0.00
22/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	5103	5	5	5	0.00
22/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	5076	5	5	5	0.00
22/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	5049	5	5	5	0.00
22/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2500	3	3	3	0.00
22/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2487	3	2	3	0.00
22/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2473	3	2	3	0.00
22/12/2022	R214 On 02-February-23			Bond Future	11.44	65.4577	65.4646	65.4577	71,030.00
22/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
22/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	88	0	0	0	0.00
22/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	541	1	1	1	2,300.00
22/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2780	3	3	3	0.00
22/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	845	1	1	1	0.00
22/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2121	2	2	2	2,300.00
22/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	689	1	1	1	0.00
22/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	864	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
22/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	809	1	1	1	0.00
22/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	827	1	1	1	0.00
22/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2787	3	3	3	0.00
22/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2824	3	3	3	0.00
22/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3512	4	4	4	0.00
22/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3095	3	3	3	0.00
22/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1292	1	1	1	0.00
22/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2750	3	3	3	0.00
22/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2713	3	3	3	0.00
22/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	929	1	1	1	0.00
22/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6610	7	7	7	0.00
22/12/2022	R214 On 02-February-23		Put	Bond Future	34535	35	35	35	0.00
22/12/2022	R214 On 04-May-23			Bond Future	11.54	63.4344	63.4411	63.4344	0.00
22/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2668	3	3	3	0.00
22/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2617	3	3	3	0.00
22/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2643	3	3	3	0.00
22/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3561	4	4	4	0.00
22/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3589	4	4	4	0.00
22/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3533	4	4	4	0.00
22/12/2022	R214 On 03-August-23			Bond Future	11.64	64.7490	64.7555	64.7490	0.00
22/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5477	5	5	5	0.00
22/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5416	5	5	5	0.00
22/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5446	5	5	5	0.00
22/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2881	3	3	3	0.00
22/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2899	3	3	3	0.00
22/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2863	3	3	3	0.00
22/12/2022	R214 On 02-November-23			Bond Future	11.73	62.7857	62.7924	62.7857	0.00
22/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3629	4	4	4	0.00
22/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3582	4	4	4	0.00
22/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3605	4	4	4	0.00
22/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5019	5	5	5	0.00
22/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5048	5	5	5	0.00
22/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	4990	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
22/12/2022	R214 On 01-February-24			Bond Future	11.84	64.0613	64.0682	64.0613	0.00
22/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5418	5	5	5	0.00
22/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5446	5	5	5	0.00
22/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5474	5	5	5	0.00
22/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3916	4	4	4	0.00
22/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3937	4	4	4	0.00
22/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3957	4	4	4	0.00
22/12/2022	R248 On 02-February-23			Bond Future	11.41	81.9878	81.9959	81.9878	247,738.00
22/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	165	0	0	0	0.00
22/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1056	1	1	1	0.00
22/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1079	1	1	1	0.00
22/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1152	1	1	1	0.00
22/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	921	1	1	1	2,900.00
22/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2781	3	3	3	2,900.00
22/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3190	3	3	3	0.00
22/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1103	1	1	1	0.00
22/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3344	3	3	3	0.00
22/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3253	3	3	3	0.00
22/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1294	1	1	1	0.00
22/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1527	2	2	2	0.00
22/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3724	4	4	4	0.00
22/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3390	3	3	3	0.00
22/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3436	3	3	3	0.00
22/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7410	7	7	7	0.00
22/12/2022	R248 On 04-May-23			Bond Future	11.51	79.1256	79.1335	79.1256	10,946.00
22/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3303	3	3	3	0.00
22/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3271	3	3	3	0.00
22/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3335	3	3	3	0.00
22/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4410	4	4	4	0.00
22/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4481	4	4	4	0.00
22/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4445	4	4	4	0.00
22/12/2022	R248 On 03-August-23			Bond Future	11.61	80.7279	80.7356	80.7279	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
22/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6706	7	7	7	0.00
22/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6669	7	7	7	0.00
22/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6744	7	7	7	0.00
22/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3622	4	4	4	0.00
22/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3667	4	4	4	0.00
22/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3644	4	4	4	0.00
22/12/2022	R248 On 02-November-23			Bond Future	11.70	77.9716	77.9794	77.9716	13,000.00
22/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4650	5	5	5	0.00
22/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4619	5	5	5	0.00
22/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4588	5	5	5	0.00
22/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6016	6	6	6	0.00
22/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6085	6	6	6	0.00
22/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6051	6	6	6	0.00
22/12/2022	R248 On 01-February-24			Bond Future	11.80	79.5926	79.6007	79.5926	0.00
22/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6822	7	7	7	0.00
22/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6787	7	7	7	0.00
22/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6752	7	7	7	0.00
22/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4695	5	5	5	0.00
22/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4671	5	5	5	0.00
22/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4646	5	5	5	0.00