



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/12/2022 TO: 23/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	2025 On 02-February-23			Bond Future	165.82	165.8296	165.8163	165.8296	6,568.00
23/12/2022	2025 On 04-May-23			Bond Future	169.08	169.0994	169.0849	169.0994	0.00
23/12/2022	2025 On 03-August-23			Bond Future	170.88	170.8971	170.8815	170.8971	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
23/12/2022	2025 On 02-November-23			Bond Future	174.45	174.4632	174.4472	174.4632	0.00
23/12/2022	2025 On 01-February-24			Bond Future	176.25	176.2612	176.2452	176.2612	0.00
23/12/2022	2029 On 02-February-23			Bond Future	119.60	119.3280	119.5958	119.3280	1,476.00
23/12/2022	2029 On 04-May-23			Bond Future	120.66	120.3853	120.6577	120.3853	0.00
23/12/2022	2029 On 03-August-23			Bond Future	123.18	122.9067	123.1842	122.9067	0.00
23/12/2022	2029 On 02-November-23			Bond Future	124.43	124.1422	124.4255	124.1422	0.00
23/12/2022	2029 On 01-February-24			Bond Future	126.98	126.6936	126.9829	126.6936	0.00
23/12/2022	2030 On 02-February-23			Bond Future	10.21	89.3270	89.3101	89.3270	92,379.00
23/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	1	0	0	0	102.00
23/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	4	0	0	0	388.00
23/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5959	6	6	6	5,000.00
23/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4267	4	4	4	0.00
23/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4422	4	4	4	0.00
23/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	737	1	1	1	0.00
23/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	420	0	0	0	388.00
23/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	602	1	1	1	0.00
23/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	363	0	0	0	0.00
23/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	3	0	0	0	0.00
23/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5166	5	5	5	5,000.00
23/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	697	1	1	1	0.00
23/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	717	1	1	1	0.00
23/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	377	0	0	0	0.00
23/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	9	0	0	0	0.00
23/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	210	0	0	0	0.00
23/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2761	3	3	3	102.00
23/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4768	5	5	5	0.00
23/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1841	2	2	2	102.00
23/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1652	2	2	2	0.00
23/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	148	0	0	0	0.00
23/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5546	6	6	6	0.00
23/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5350	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
23/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	215	0	0	0	388.00
23/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6684	7	7	7	0.00
23/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2303	2	2	2	0.00
23/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2172	2	2	2	0.00
23/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2270	2	2	2	0.00
23/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1705	2	2	2	0.00
23/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1678	2	2	2	0.00
23/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	232	0	0	0	0.00
23/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	99	0	0	0	0.00
23/12/2022	2030 On 04-May-23			Bond Future	10.33	91.0670	91.0492	91.0670	0.00
23/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9516	10	10	10	0.00
23/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6212	6	6	6	0.00
23/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7663	8	8	8	0.00
23/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9270	9	9	9	0.00
23/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2918	3	3	3	0.00
23/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1040	1	1	1	150.00
23/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3208	3	3	3	350.00
23/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5282	5	5	5	0.00
23/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2616	3	3	3	479.00
23/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2866	3	3	3	0.00
23/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2892	3	3	3	0.00
23/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1161	1	1	1	479.00
23/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1324	1	1	1	388.00
23/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1704	2	2	2	1,080.00
23/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	514	1	1	1	388.00
23/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6498	7	6	7	0.00
23/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4428	4	4	4	0.00
23/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3168	3	3	3	0.00
23/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3789	4	4	4	0.00
23/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4132	4	4	4	0.00
23/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2001	2	2	2	0.00
23/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2019	2	2	2	0.00
23/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2207	2	2	2	0.00

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23/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	938	1	1	1	150.00
23/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1794	2	2	2	0.00
23/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	1983	2	2	2	0.00
23/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	277	0	0	0	479.00
23/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	473	0	0	0	1,080.00
23/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	716	1	1	1	388.00
23/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	252	0	0	0	350.00
23/12/2022	2030 On 03-August-23			Bond Future	10.43	88.9460	88.9275	88.9460	0.00
23/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9345	9	9	9	0.00
23/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5466	5	5	5	0.00
23/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10300	10	10	10	0.00
23/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5407	5	5	5	0.00
23/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2937	3	3	3	1,012.00
23/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3527	4	4	4	350.00
23/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5437	5	5	5	0.00
23/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1588	2	2	2	0.00
23/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2591	3	3	3	0.00
23/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1611	2	2	2	0.00
23/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	494	1	0	1	350.00
23/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3068	3	3	3	0.00
23/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	658	1	1	1	1,012.00
23/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1599	2	2	2	0.00
23/12/2022	2030 On 02-November-23			Bond Future	10.53	90.7824	90.7634	90.7824	0.00
23/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3877	4	4	4	0.00
23/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3852	4	4	4	0.00
23/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3827	4	4	4	0.00
23/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2726	3	3	3	0.00
23/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2709	3	3	3	0.00
23/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2693	3	3	3	0.00
23/12/2022	2030 On 01-February-24			Bond Future	10.65	88.6221	88.6029	88.6221	0.00
23/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4984	5	5	5	0.00
23/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4958	5	5	5	0.00
23/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	5011	5	5	5	0.00

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23/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2190	2	2	2	0.00
23/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2214	2	2	2	0.00
23/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2202	2	2	2	0.00
23/12/2022	2032 On 02-February-23			Bond Future	10.81	88.2911	88.2726	88.2911	112,056.00
23/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	1	0	0	0	454.00
23/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9291	9	9	9	0.00
23/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5329	5	5	5	0.00
23/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	489	0	0	0	0.00
23/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	505	0	1	0	0.00
23/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	211	0	0	0	0.00
23/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	372	0	0	0	8,000.00
23/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	3	0	0	0	500.00
23/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	58	0	0	0	750.00
23/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3906	4	4	4	0.00
23/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4693	5	5	5	0.00
23/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	703	1	1	1	0.00
23/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	1081	1	1	1	750.00
23/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3704	4	4	4	0.00
23/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	273	0	0	0	500.00
23/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	521	1	1	1	0.00
23/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2682	3	3	3	0.00
23/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3399	3	3	3	0.00
23/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	505	0	1	0	8,000.00
23/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1820	2	2	2	0.00
23/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2334	2	2	2	454.00
23/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	330	0	0	0	0.00
23/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	462	0	0	0	8,000.00
23/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4823	5	5	5	0.00
23/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7303	7	7	7	0.00
23/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3067	3	3	3	0.00
23/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3661	4	4	4	454.00
23/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2719	3	3	3	0.00

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23/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2756	3	3	3	0.00
23/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	251	0	0	0	500.00
23/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	45	0	0	0	750.00
23/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8225	8	8	8	0.00
23/12/2022	2032 On 04-May-23			Bond Future	10.94	85.8502	85.8309	85.8502	66,415.00
23/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2640	3	3	3	0.00
23/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2614	3	3	3	0.00
23/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2017	2	2	2	400.00
23/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11646	12	12	12	0.00
23/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2666	3	3	3	0.00
23/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	4058	4	4	4	400.00
23/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	2895	3	3	3	0.00
23/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	241	0	0	0	400.00
23/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3622	4	4	4	0.00
23/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	2944	3	3	3	0.00
23/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	2919	3	3	3	0.00
23/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1909	2	2	2	0.00
23/12/2022	2032 On 03-August-23			Bond Future	11.04	87.6295	87.6093	87.6295	2,600.00
23/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5672	6	6	6	0.00
23/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5704	6	6	6	0.00
23/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5735	6	6	6	0.00
23/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6154	6	6	6	5,000.00
23/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2070	2	2	2	0.00
23/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2253	2	2	2	0.00
23/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2267	2	2	2	0.00
23/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2282	2	2	2	0.00
23/12/2022	2032 On 02-November-23			Bond Future	11.16	85.2780	85.2574	85.2780	0.00
23/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	4012	4	4	4	0.00
23/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3986	4	4	4	0.00
23/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	4039	4	4	4	0.00
23/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3638	4	4	4	0.00
23/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3682	4	4	4	0.00
23/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3660	4	4	4	0.00

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23/12/2022	2032 On 01-February-24			Bond Future	11.28	87.0105	86.9895	87.0105	0.00
23/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5476	6	5	6	0.00
23/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5446	5	5	5	0.00
23/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5417	5	5	5	0.00
23/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	2912	3	3	3	0.00
23/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	2897	3	3	3	0.00
23/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2881	3	3	3	0.00
23/12/2022	2033 On 02-February-23			Bond Future	113.97	113.9784	113.9732	113.9784	7,312.00
23/12/2022	2033 On 04-May-23			Bond Future	114.83	114.8396	114.8338	114.8396	0.00
23/12/2022	2033 On 03-August-23			Bond Future	117.24	117.2447	117.2382	117.2447	0.00
23/12/2022	2033 On 02-November-23			Bond Future	118.26	118.2712	118.2645	118.2712	0.00
23/12/2022	2033 On 01-February-24			Bond Future	120.70	120.7020	120.6954	120.7020	0.00
23/12/2022	2037 On 02-February-23			Bond Future	11.51	79.5178	79.4674	79.5178	133,641.00
23/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	701	1	1	1	0.00
23/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	789	1	1	1	577.00
23/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	667	1	1	1	0.00
23/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	684	1	1	1	0.00
23/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3428	3	3	3	0.00
23/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3491	3	3	3	0.00
23/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3535	4	4	4	0.00
23/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3231	3	3	3	0.00
23/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	838	1	1	1	577.00
23/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3447	3	3	3	0.00
23/12/2022	2037 On 04-May-23			Bond Future	11.64	81.0668	81.0150	81.0668	0.00
23/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11302	11	11	11	0.00
23/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2525	3	3	3	0.00
23/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1848	2	2	2	400.00
23/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3857	4	4	4	400.00
23/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4381	4	4	4	0.00
23/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2474	3	2	3	0.00
23/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1683	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
23/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2499	3	2	3	0.00
23/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4397	4	4	4	0.00
23/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5744	6	6	6	0.00
23/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4431	4	4	4	0.00
23/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5421	5	5	5	0.00
23/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	614	1	1	1	400.00
23/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3053	3	3	3	0.00
23/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2688	3	3	3	703.00
23/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4364	4	4	4	0.00
23/12/2022	2037 On 03-August-23			Bond Future	11.75	78.4885	78.4352	78.4885	0.00
23/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5608	6	6	6	0.00
23/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5543	5	6	5	0.00
23/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5575	6	6	6	0.00
23/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3513	3	4	3	0.00
23/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3534	3	4	3	0.00
23/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3492	3	3	3	0.00
23/12/2022	2037 On 02-November-23			Bond Future	11.87	80.1090	80.0545	80.1090	0.00
23/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3913	4	4	4	0.00
23/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3940	4	4	4	0.00
23/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3966	4	4	4	0.00
23/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5686	6	6	6	0.00
23/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5656	5	6	5	0.00
23/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5626	5	6	5	0.00
23/12/2022	2037 On 01-February-24			Bond Future	11.99	77.4812	77.4257	77.4812	0.00
23/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5889	6	6	6	0.00
23/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5919	6	6	6	0.00
23/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5951	6	6	6	0.00
23/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4169	4	4	4	0.00
23/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4190	4	4	4	0.00
23/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4211	4	4	4	0.00
23/12/2022	2038 On 02-February-23			Bond Future	126.60	126.6021	126.5959	126.6021	4,123.00
23/12/2022	2038 On 04-May-23			Bond Future	129.09	129.0984	129.0915	129.0984	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
23/12/2022	2038 On 03-August-23			Bond Future	129.83	129.8407	129.8329	129.8407	0.00
23/12/2022	2038 On 02-November-23			Bond Future	132.54	132.5502	132.5422	132.5502	0.00
23/12/2022	2038 On 01-February-24			Bond Future	133.26	133.2629	133.2550	133.2629	0.00
23/12/2022	2040 On 02-February-23			Bond Future	11.58	81.3336	81.1834	81.3336	142,936.00
23/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	37	0	0	0	0.00
23/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	41	0	0	0	388.00
23/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	756	1	1	1	0.00
23/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3845	4	4	4	0.00
23/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	738	1	1	1	0.00
23/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	475	1	0	1	0.00
23/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4608	5	5	5	0.00
23/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4747	5	5	5	0.00
23/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	775	1	1	1	0.00
23/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	912	1	1	1	563.00
23/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	516	1	1	1	388.00
23/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4540	4	5	4	0.00
23/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3408	3	3	3	0.00
23/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	873	1	1	1	563.00
23/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3731	4	4	4	0.00
23/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	610	1	1	1	388.00
23/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	644	1	1	1	0.00
23/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3827	4	4	4	0.00
23/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3779	4	4	4	0.00
23/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9361	9	9	9	0.00
23/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4702	5	5	5	0.00
23/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9579	9	10	9	0.00
23/12/2022	2040 On 04-May-23			Bond Future	11.70	82.9179	82.7645	82.9179	300.00
23/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10615	11	11	11	0.00
23/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3031	3	3	3	486.00
23/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4925	5	5	5	0.00
23/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2830	3	3	3	0.00
23/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	606	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
23/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2858	3	3	3	0.00
23/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1287	1	1	1	486.00
23/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1642	2	2	2	388.00
23/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1875	2	2	2	684.00
23/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2887	3	3	3	0.00
23/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7792	8	8	8	0.00
23/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1575	2	2	2	388.00
23/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4579	5	5	5	0.00
23/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7613	8	8	8	0.00
23/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	914	1	1	1	486.00
23/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2827	3	3	3	684.00
23/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6166	6	6	6	0.00
23/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6671	7	7	7	0.00
23/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4614	5	5	5	0.00
23/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10935	11	11	11	0.00
23/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4649	5	5	5	0.00
23/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4407	4	4	4	0.00
23/12/2022	2040 On 03-August-23			Bond Future	11.81	80.1275	79.9704	80.1275	0.00
23/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6124	6	6	6	0.00
23/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6160	6	6	6	0.00
23/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6195	6	6	6	0.00
23/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3739	4	4	4	0.00
23/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3761	4	4	4	0.00
23/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3783	4	4	4	0.00
23/12/2022	2040 On 02-November-23			Bond Future	11.92	81.7819	81.6215	81.7819	0.00
23/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4175	4	4	4	0.00
23/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4119	4	4	4	0.00
23/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4147	4	4	4	0.00
23/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6191	6	6	6	0.00
23/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6124	6	6	6	0.00
23/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6158	6	6	6	0.00
23/12/2022	2040 On 01-February-24			Bond Future	12.04	78.9376	78.7741	78.9376	0.00
23/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6375	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
23/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6342	6	6	6	0.00
23/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6309	6	6	6	0.00
23/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4661	5	5	5	0.00
23/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4638	5	5	5	0.00
23/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4614	5	5	5	0.00
23/12/2022	2044 On 02-February-23			Bond Future	11.59	78.0403	77.9842	78.0403	79,400.00
23/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	280	0	0	0	2,500.00
23/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2572	3	3	3	0.00
23/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	857	1	1	1	0.00
23/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	940	1	1	1	0.00
23/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	57	0	0	0	0.00
23/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	575	1	1	1	2,500.00
23/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3577	4	4	4	0.00
23/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3159	3	3	3	0.00
23/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2389	2	2	2	1,700.00
23/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	837	1	1	1	0.00
23/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	743	1	1	1	1,700.00
23/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	818	1	1	1	0.00
23/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3751	4	4	4	0.00
23/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3703	4	4	4	0.00
23/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1676	2	2	2	0.00
23/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1211	1	1	1	0.00
23/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1022	1	1	1	4,000.00
23/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4464	4	4	4	0.00
23/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1547	2	2	2	2,500.00
23/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3469	3	3	3	0.00
23/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9019	9	9	9	0.00
23/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3947	4	4	4	0.00
23/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3655	4	4	4	0.00
23/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5924	6	6	6	0.00
23/12/2022	2044 On 04-May-23			Bond Future	11.70	79.5606	79.5030	79.5606	0.00
23/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3958	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
23/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4836	5	5	5	0.00
23/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2950	3	3	3	0.00
23/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5775	6	6	6	0.00
23/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2921	3	3	3	0.00
23/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2892	3	3	3	0.00
23/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4752	5	5	5	0.00
23/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4716	5	5	5	0.00
23/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3656	4	4	4	4,115.00
23/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2467	2	2	2	1,500.00
23/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4680	5	5	5	0.00
23/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3005	3	3	3	4,115.00
23/12/2022	2044 On 03-August-23			Bond Future	11.81	76.8258	76.7665	76.8258	0.00
23/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6129	6	6	6	0.00
23/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	6059	6	6	6	0.00
23/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6094	6	6	6	0.00
23/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3994	4	4	4	0.00
23/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3970	4	4	4	0.00
23/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3946	4	4	4	0.00
23/12/2022	2044 On 02-November-23			Bond Future	11.91	78.4120	78.3515	78.4120	0.00
23/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4175	4	4	4	0.00
23/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4204	4	4	4	0.00
23/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4233	4	4	4	0.00
23/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6335	6	6	6	0.00
23/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6370	6	6	6	0.00
23/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6405	6	6	6	0.00
23/12/2022	2044 On 01-February-24			Bond Future	12.02	75.6244	75.5628	75.6244	0.00
23/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6318	7	6	7	0.00
23/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6351	7	6	7	0.00
23/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6384	7	6	7	0.00
23/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4814	5	5	5	0.00
23/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	4838	5	5	5	0.00
23/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	4863	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
23/12/2022	2046 On 02-February-23			Bond Future	114.13	113.3157	114.1270	113.3157	13,685.00
23/12/2022	2046 On 04-May-23			Bond Future	114.34	113.5144	114.3411	113.5144	4,935.00
23/12/2022	2046 On 03-August-23			Bond Future	116.74	115.8922	116.7357	115.8922	0.00
23/12/2022	2046 On 02-November-23			Bond Future	117.08	116.2220	117.0829	116.2220	0.00
23/12/2022	2046 On 01-February-24			Bond Future	119.49	118.6101	119.4891	118.6101	0.00
23/12/2022	2050 On 02-February-23			Bond Future	114.63	114.5306	114.6275	114.5306	10,717.00
23/12/2022	2050 On 04-May-23			Bond Future	116.89	116.7888	116.8869	116.7888	3,359.00
23/12/2022	2050 On 03-August-23			Bond Future	117.15	117.0538	117.1536	117.0538	0.00
23/12/2022	2050 On 02-November-23			Bond Future	119.60	119.4966	119.5981	119.4966	0.00
23/12/2022	2050 On 01-February-24			Bond Future	119.82	119.7116	119.8156	119.7116	0.00
23/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	AL37 On 02-February-23			Index Future	855.95	855.6420	855.9480	855.6420	0.00
23/12/2022	AL37 On 04-May-23			Index Future	872.62	872.3110	872.6180	872.3110	0.00
23/12/2022	AL37 On 03-August-23			Index Future	890.69	890.3790	890.6890	890.3790	0.00
23/12/2022	AL37 On 02-November-23			Index Future	909.07	908.7580	909.0740	908.7580	0.00
23/12/2022	AL37 On 01-February-24			Index Future	927.57	927.2420	927.5650	927.2420	0.00
23/12/2022	AL7T On 02-February-23			Index Future	990.41	990.5670	990.4100	990.5670	0.00
23/12/2022	AL7T On 04-May-23			Index Future	1009.70	1009.8650	1009.6990	1009.8650	0.00
23/12/2022	AL7T On 03-August-23			Index Future	1030.61	1030.7830	1030.6090	1030.7830	0.00
23/12/2022	AL7T On 02-November-23			Index Future	1051.88	1052.0600	1051.8820	1052.0600	0.00
23/12/2022	AL7T On 01-February-24			Index Future	1073.28	1073.4580	1073.2780	1073.4580	0.00
23/12/2022	ALBI On 02-February-23			Index Future	864.05	864.4510	864.0490	864.4510	111.00
23/12/2022	ALBI On 04-May-23			Index Future	880.88	881.2910	880.8770	881.2910	0.00
23/12/2022	ALBI On 03-August-23			Index Future	899.12	899.5460	899.1190	899.5460	0.00
23/12/2022	ALBI On 02-November-23			Index Future	917.68	918.1140	917.6780	918.1140	0.00
23/12/2022	ALBI On 01-February-24			Index Future	936.34	936.7880	936.3440	936.7880	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
23/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	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
23/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	ES33 On 02-February-23			Bond Future	12.27	75.1663	75.1280	75.1663	350.00
23/12/2022	ES33 On 04-May-23			Bond Future	12.43	72.8541	72.8146	72.8541	0.00
23/12/2022	ES33 On 03-August-23			Bond Future	12.58	74.3810	74.3403	74.3810	0.00
23/12/2022	ES33 On 02-November-23			Bond Future	12.74	72.1377	72.0961	72.1377	0.00
23/12/2022	ES33 On 01-February-24			Bond Future	12.93	73.6187	73.5764	73.6187	0.00
23/12/2022	ES42 On 02-February-23			Bond Future	12.53	73.4342	73.3881	73.4342	4,195.00
23/12/2022	ES42 On 04-May-23			Bond Future	12.68	70.6193	70.5719	70.6193	0.00
23/12/2022	ES42 On 03-August-23			Bond Future	12.81	72.1003	72.0516	72.1003	0.00
23/12/2022	ES42 On 02-November-23			Bond Future	12.95	69.3423	69.2925	69.3423	0.00
23/12/2022	ES42 On 01-February-24			Bond Future	13.11	70.7650	70.7144	70.7650	0.00
23/12/2022	GOVI On 02-February-23			GOVI	851.91	852.3170	851.9100	852.3170	848.00
23/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	10700	1	1	1	0.00
23/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	10800	1	1	1	0.00
23/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	10900	1	1	1	0.00
23/12/2022	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
23/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 04-May-23			GOVI	868.50	868.9210	868.5010	868.9210	0.00
23/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	156210	16	16	16	0.00
23/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	156410	16	16	16	0.00
23/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	156310	16	16	16	0.00
23/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 03-August-23			GOVI	886.49	886.9190	886.4870	886.9190	0.00
23/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	492570	50	49	50	0.00
23/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	492670	50	49	50	0.00
23/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	492770	50	49	50	0.00
23/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-November-23			GOVI	904.79	905.2270	904.7850	905.2270	0.00
23/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	189850	19	19	19	0.00
23/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	189750	19	19	19	0.00
23/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	189650	19	19	19	0.00
23/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 01-February-24			GOVI	923.19	923.6380	923.1890	923.6380	0.00
23/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	432090	44	43	44	0.00
23/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	431990	44	43	44	0.00
23/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	431890	44	43	44	0.00
23/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2022	IGOV On 02-February-23			Index Future	320.71	320.3050	320.7050	320.3050	671.00
23/12/2022	IGOV On 04-May-23			Index Future	327.03	326.6240	327.0300	326.6240	16.00
23/12/2022	IGOV On 03-August-23			Index Future	333.88	333.4660	333.8790	333.4660	0.00
23/12/2022	IGOV On 02-November-23			Index Future	340.85	340.4240	340.8460	340.4240	0.00
23/12/2022	IGOV On 01-February-24			Index Future	347.85	347.4220	347.8530	347.4220	0.00
23/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6700	92.6650	92.6700	0.00
23/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.67	92.3200	92.3300	92.3200	0.00
23/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.2800	92.3000	92.2800	0.00
23/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.82	92.1600	92.1800	92.1600	0.00
23/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.83	92.1550	92.1750	92.1550	0.00
23/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.86	92.1100	92.1450	92.1100	0.00
23/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.86	92.1050	92.1400	92.1050	75.00
23/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.88	92.0850	92.1250	92.0850	272.00
23/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.86	92.1100	92.1450	92.1100	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
23/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.84	92.1100	92.1600	92.1100	0.00
23/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1200	92.1600	92.1200	68.00
23/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.83	92.1250	92.1700	92.1250	0.00
23/12/2022	R035 On 02-February-23			Bond Future	11.31	88.1711	88.0922	88.1711	145,700.00
23/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4282	4	4	4	0.00
23/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10072	10	10	10	0.00
23/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1077	1	1	1	976.00
23/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1100	1	1	1	0.00
23/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	701	1	1	1	0.00
23/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	132	0	0	0	976.00
23/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	394	0	0	0	388.00
23/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	719	1	1	1	0.00
23/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	21	0	0	0	582.00
23/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	24	0	0	0	0.00
23/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	29	0	0	0	388.00
23/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4109	4	4	4	0.00
23/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	736	1	1	1	0.00
23/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	351	0	0	0	0.00
23/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	417	0	0	0	0.00
23/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4277	4	4	4	582.00
23/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6237	6	6	6	0.00
23/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4580	5	5	5	0.00
23/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4377	4	4	4	0.00
23/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3263	3	3	3	0.00
23/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	42	0	0	0	976.00
23/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8790	9	9	9	0.00
23/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9313	9	9	9	0.00
23/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3305	3	3	3	0.00
23/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3348	3	3	3	0.00
23/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2557	3	3	3	582.00
23/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2593	3	3	3	0.00
23/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	554	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
23/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9050	9	9	9	0.00
23/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	597	1	1	1	0.00
23/12/2022	R035 On 04-May-23			Bond Future	11.43	85.3846	85.3037	85.3846	104,314.00
23/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2740	3	3	3	0.00
23/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1085	1	1	1	491.00
23/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	497	1	0	1	388.00
23/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6959	7	7	7	0.00
23/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2607	3	3	3	491.00
23/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2687	3	3	3	0.00
23/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2713	3	3	3	0.00
23/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1365	1	1	1	388.00
23/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9856	10	10	10	0.00
23/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	779	1	1	1	491.00
23/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6255	6	6	6	0.00
23/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1443	1	1	1	388.00
23/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3953	4	4	4	0.00
23/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10138	10	10	10	0.00
23/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7084	7	7	7	0.00
23/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4109	4	4	4	0.00
23/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4015	4	4	4	0.00
23/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3984	4	4	4	0.00
23/12/2022	R035 On 03-August-23			Bond Future	11.54	87.1537	87.0707	87.1537	0.00
23/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5679	6	6	6	0.00
23/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5712	6	6	6	0.00
23/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5745	6	6	6	0.00
23/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3269	3	3	3	0.00
23/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3289	3	3	3	0.00
23/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3309	3	3	3	0.00
23/12/2022	R035 On 02-November-23			Bond Future	11.66	84.4472	84.3624	84.4472	0.00
23/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3964	4	4	4	0.00
23/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3911	4	4	4	0.00
23/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3938	4	4	4	0.00
23/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5273	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
23/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5302	5	5	5	0.00
23/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5244	5	5	5	0.00
23/12/2022	R035 On 01-February-24			Bond Future	11.80	86.1629	86.0766	86.1629	0.00
23/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5967	6	6	6	0.00
23/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	6029	6	6	6	0.00
23/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5998	6	6	6	0.00
23/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3957	4	4	4	0.00
23/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3977	4	4	4	0.00
23/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3937	4	4	4	0.00
23/12/2022	R186 On 02-February-23			Bond Future	8.77	106.9090	106.9471	106.9090	72,575.00
23/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	217	0	0	0	0.00
23/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	199	0	0	0	0.00
23/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	208	0	0	0	0.00
23/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1677	2	2	2	0.00
23/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1702	2	2	2	0.00
23/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1652	2	2	2	0.00
23/12/2022	R186 On 04-May-23			Bond Future	8.84	108.9906	109.0289	108.9906	12,216.00
23/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1490	1	1	1	0.00
23/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1507	1	2	1	0.00
23/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1523	1	2	1	0.00
23/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1545	2	2	2	0.00
23/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1530	2	2	2	0.00
23/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1560	2	2	2	0.00
23/12/2022	R186 On 03-August-23			Bond Future	8.88	105.9415	105.9801	105.9415	0.00
23/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3405	3	3	3	0.00
23/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3448	3	3	3	0.00
23/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3426	3	3	3	0.00
23/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	938	1	1	1	0.00
23/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	945	1	1	1	0.00
23/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	931	1	1	1	0.00
23/12/2022	R186 On 02-November-23			Bond Future	8.93	108.1287	108.1680	108.1287	0.00
23/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4743	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
23/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2675	3	3	3	0.00
23/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2693	3	3	3	0.00
23/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2711	3	3	3	0.00
23/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2275	2	2	2	1,715.00
23/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1425	1	1	1	0.00
23/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1434	1	1	1	0.00
23/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1443	1	1	1	0.00
23/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	747	1	1	1	1,715.00
23/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1667	2	2	2	0.00
23/12/2022	R186 On 01-February-24			Bond Future	9.00	105.0204	105.0607	105.0204	0.00
23/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2807	3	3	3	0.00
23/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2774	3	3	3	0.00
23/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2790	3	3	3	0.00
23/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1485	2	1	2	0.00
23/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1501	2	2	2	0.00
23/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1493	2	1	2	0.00
23/12/2022	R197 On 02-February-23			Bond Future	328.47	328.4931	328.4710	328.4931	977.00
23/12/2022	R197 On 04-May-23			Bond Future	334.95	334.9695	334.9453	334.9695	0.00
23/12/2022	R197 On 03-August-23			Bond Future	332.89	332.9181	332.8918	332.9181	0.00
23/12/2022	R197 On 02-November-23			Bond Future	339.84	339.8654	339.8385	339.8654	0.00
23/12/2022	R202 On 02-February-23			Bond Future	246.12	246.1274	246.1158	246.1274	5,950.00
23/12/2022	R202 On 04-May-23			Bond Future	250.97	250.9798	250.9669	250.9798	0.00
23/12/2022	R202 On 03-August-23			Bond Future	251.41	251.4202	251.4056	251.4202	0.00
23/12/2022	R202 On 02-November-23			Bond Future	256.65	256.6667	256.6517	256.6667	0.00
23/12/2022	R202 On 01-February-24			Bond Future	256.97	256.9881	256.9734	256.9881	0.00
23/12/2022	R209 On 02-February-23			Bond Future	11.30	68.0966	68.0521	68.0966	31,504.00
23/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	538	1	1	1	0.00
23/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	511	1	1	1	0.00
23/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	525	1	1	1	0.00
23/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3145	3	3	3	0.00
23/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3225	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
23/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3185	3	3	3	0.00
23/12/2022	R209 On 04-May-23			Bond Future	11.41	66.2710	66.2253	66.2710	2,635.00
23/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6295	6	6	6	0.00
23/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3166	3	3	3	1,000.00
23/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1953	2	2	2	0.00
23/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2194	2	2	2	0.00
23/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2171	2	2	2	0.00
23/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2149	2	2	2	0.00
23/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	556	1	1	1	500.00
23/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8141	8	8	8	0.00
23/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3785	4	4	4	0.00
23/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3756	4	4	4	0.00
23/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2738	3	3	3	0.00
23/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3727	4	4	4	0.00
23/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4054	4	4	4	6,250.00
23/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1192	1	1	1	8,500.00
23/12/2022	R209 On 03-August-23			Bond Future	11.51	67.6445	67.5974	67.6445	0.00
23/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4994	5	5	5	0.00
23/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4936	5	5	5	0.00
23/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4965	5	5	5	0.00
23/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2892	3	3	3	0.00
23/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2928	3	3	3	0.00
23/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2910	3	3	3	0.00
23/12/2022	R209 On 02-November-23			Bond Future	11.61	65.8891	65.8410	65.8891	0.00
23/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3478	3	3	3	0.00
23/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3431	3	3	3	0.00
23/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3454	3	3	3	0.00
23/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4799	5	5	5	0.00
23/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4825	5	5	5	0.00
23/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4773	5	5	5	0.00
23/12/2022	R209 On 01-February-24			Bond Future	11.73	67.2276	67.1787	67.2276	0.00
23/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5296	5	5	5	0.00
23/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5323	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
23/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5351	5	5	5	0.00
23/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3430	3	3	3	0.00
23/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3447	3	3	3	0.00
23/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3466	3	3	3	0.00
23/12/2022	R210 On 02-February-23			Bond Future	221.35	221.3625	221.3483	221.3625	372.00
23/12/2022	R210 On 04-May-23			Bond Future	222.63	222.6415	222.6256	222.6415	0.00
23/12/2022	R210 On 03-August-23			Bond Future	227.29	227.3047	227.2876	227.3047	0.00
23/12/2022	R210 On 02-November-23			Bond Future	228.86	228.8817	228.8642	228.8817	0.00
23/12/2022	R210 On 01-February-24			Bond Future	233.57	233.5853	233.5678	233.5853	0.00
23/12/2022	R213 On 02-February-23			Bond Future	10.61	83.8292	83.8362	83.8292	38,255.00
23/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
23/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	467	0	0	0	0.00
23/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	872	1	1	1	912.00
23/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	483	0	0	0	0.00
23/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	220	0	0	0	0.00
23/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	7043	7	7	7	0.00
23/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	499	0	0	0	0.00
23/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	709	1	1	1	0.00
23/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	1944	2	2	2	476.00
23/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	81	0	0	0	912.00
23/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2337	2	2	2	0.00
23/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1729	2	2	2	0.00
23/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2305	2	2	2	0.00
23/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2369	2	2	2	0.00
23/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7128	7	7	7	0.00
23/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3086	3	3	3	476.00
23/12/2022	R213 On 04-May-23			Bond Future	10.73	81.9096	81.9163	81.9096	0.00
23/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2512	3	3	3	0.00
23/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2488	3	2	3	0.00
23/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2536	3	3	3	0.00
23/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2444	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
23/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2487	3	2	3	0.00
23/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2466	3	2	3	0.00
23/12/2022	R213 On 03-August-23			Bond Future	10.83	83.6065	83.6129	83.6065	0.00
23/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5327	5	5	5	0.00
23/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5298	5	5	5	0.00
23/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5356	5	5	5	0.00
23/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	1929	2	2	2	0.00
23/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	1942	2	2	2	0.00
23/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1917	2	2	2	0.00
23/12/2022	R213 On 02-November-23			Bond Future	10.95	81.7785	81.7851	81.7785	0.00
23/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3777	4	4	4	0.00
23/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3753	4	4	4	0.00
23/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3802	4	4	4	0.00
23/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3010	3	3	3	0.00
23/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3046	3	3	3	0.00
23/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3028	3	3	3	0.00
23/12/2022	R213 On 01-February-24			Bond Future	11.08	83.4405	83.4473	83.4405	0.00
23/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	5074	5	5	5	0.00
23/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	5047	5	5	5	0.00
23/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	5021	5	5	5	0.00
23/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2465	3	2	3	0.00
23/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2452	2	2	2	0.00
23/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2438	2	2	2	0.00
23/12/2022	R214 On 02-February-23			Bond Future	11.45	65.4646	65.4178	65.4646	71,030.00
23/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
23/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	74	0	0	0	0.00
23/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	498	1	0	1	2,300.00
23/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2708	3	3	3	0.00
23/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	791	1	1	1	0.00
23/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2050	2	2	2	2,300.00
23/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	639	1	1	1	0.00
23/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	809	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
23/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	756	1	1	1	0.00
23/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	773	1	1	1	0.00
23/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2780	3	3	3	0.00
23/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2818	3	3	3	0.00
23/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3515	4	4	4	0.00
23/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3093	3	3	3	0.00
23/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1269	1	1	1	0.00
23/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2743	3	3	3	0.00
23/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2705	3	3	3	0.00
23/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	904	1	1	1	0.00
23/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6643	7	7	7	0.00
23/12/2022	R214 On 02-February-23		Put	Bond Future	34582	35	35	35	0.00
23/12/2022	R214 On 04-May-23			Bond Future	11.55	63.4411	63.3931	63.4411	0.00
23/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2686	3	3	3	0.00
23/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2635	3	3	3	0.00
23/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2660	3	3	3	0.00
23/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3627	4	4	4	0.00
23/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3655	4	4	4	0.00
23/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3599	4	4	4	0.00
23/12/2022	R214 On 03-August-23			Bond Future	11.64	64.7555	64.7062	64.7555	0.00
23/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5464	5	5	5	0.00
23/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5403	5	5	5	0.00
23/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5433	5	5	5	0.00
23/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2917	3	3	3	0.00
23/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2935	3	3	3	0.00
23/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2899	3	3	3	0.00
23/12/2022	R214 On 02-November-23			Bond Future	11.74	62.7924	62.7420	62.7924	0.00
23/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3647	4	4	4	0.00
23/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3598	4	4	4	0.00
23/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3623	4	4	4	0.00
23/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5087	5	5	5	0.00
23/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5115	5	5	5	0.00
23/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5058	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
23/12/2022	R214 On 01-February-24			Bond Future	11.85	64.0682	64.0169	64.0682	0.00
23/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5355	5	5	5	0.00
23/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5383	5	5	5	0.00
23/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5411	5	5	5	0.00
23/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3905	4	4	4	0.00
23/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3925	4	4	4	0.00
23/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3945	4	4	4	0.00
23/12/2022	R248 On 02-February-23			Bond Future	11.42	81.9959	81.9030	81.9959	247,738.00
23/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	141	0	0	0	0.00
23/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	982	1	1	1	0.00
23/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1004	1	1	1	0.00
23/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1075	1	1	1	0.00
23/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	851	1	1	1	2,900.00
23/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2678	3	3	3	2,900.00
23/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3084	3	3	3	0.00
23/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1028	1	1	1	0.00
23/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3361	3	3	3	0.00
23/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3269	3	3	3	0.00
23/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1282	1	1	1	0.00
23/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1517	2	2	2	0.00
23/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3747	4	4	4	0.00
23/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3408	3	3	3	0.00
23/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3455	3	3	3	0.00
23/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7479	7	7	7	0.00
23/12/2022	R248 On 04-May-23			Bond Future	11.53	79.1335	79.0382	79.1335	10,946.00
23/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3317	3	3	3	0.00
23/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3285	3	3	3	0.00
23/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3349	3	3	3	0.00
23/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4520	4	5	4	0.00
23/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4591	4	5	4	0.00
23/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4555	4	5	4	0.00
23/12/2022	R248 On 03-August-23			Bond Future	11.62	80.7356	80.6380	80.7356	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
23/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6780	7	7	7	0.00
23/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6742	7	7	7	0.00
23/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6817	7	7	7	0.00
23/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3793	4	4	4	0.00
23/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3838	4	4	4	0.00
23/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3815	4	4	4	0.00
23/12/2022	R248 On 02-November-23			Bond Future	11.72	77.9794	77.8797	77.9794	13,000.00
23/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4849	5	5	5	0.00
23/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4818	5	5	5	0.00
23/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4787	5	5	5	0.00
23/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6315	6	6	6	0.00
23/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6384	6	6	6	0.00
23/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6349	6	6	6	0.00
23/12/2022	R248 On 01-February-24			Bond Future	11.82	79.6007	79.4990	79.6007	0.00
23/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	7153	7	7	7	0.00
23/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	7119	7	7	7	0.00
23/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	7084	7	7	7	0.00
23/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5129	5	5	5	0.00
23/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5103	5	5	5	0.00
23/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5079	5	5	5	0.00