



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	2025 On 02-February-23			Bond Future	165.98	165.8224	165.9833	165.8224	6,568.00
14/12/2022	2025 On 04-May-23			Bond Future	169.28	169.1114	169.2818	169.1114	0.00
14/12/2022	2025 On 03-August-23			Bond Future	171.08	170.8754	171.0835	170.8754	0.00
14/12/2022	2025 On 02-November-23			Bond Future	174.72	174.5077	174.7187	174.5077	0.00
14/12/2022	2025 On 01-February-24			Bond Future	176.53	176.2682	176.5340	176.2682	0.00
14/12/2022	2029 On 02-February-23			Bond Future	119.33	118.4989	119.3253	118.4989	1,496.00
14/12/2022	2029 On 04-May-23			Bond Future	120.40	119.5541	120.4009	119.5541	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2029 On 03-August-23			Bond Future	122.92	122.0366	122.9226	122.0366	0.00
14/12/2022	2029 On 02-November-23			Bond Future	124.20	123.2993	124.2049	123.2993	0.00
14/12/2022	2029 On 01-February-24			Bond Future	126.77	125.8068	126.7665	125.8068	0.00
14/12/2022	2030 On 02-February-23			Bond Future	10.32	88.1682	10.3158	88.1682	92,379.00
14/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	4	0	4	0	102.00
14/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	14	0	14	0	388.00
14/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5541	5	5541	5	5,000.00
14/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	3900	3	3900	3	0.00
14/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4049	3	4049	3	0.00
14/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	634	0	634	0	0.00
14/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	362	0	362	0	388.00
14/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	518	0	518	0	0.00
14/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	314	0	314	0	0.00
14/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	12	0	12	0	0.00
14/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4768	4	4768	4	5,000.00
14/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	600	0	600	0	0.00
14/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	617	0	617	0	0.00
14/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	325	0	325	0	0.00
14/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	25	0	25	0	0.00
14/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	187	0	187	0	0.00
14/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	3222	4	3222	4	102.00
14/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	5268	6	5268	6	0.00
14/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	2241	3	2241	3	102.00
14/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	2034	2	2034	2	0.00
14/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	235	0	235	0	0.00
14/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	6039	7	6039	7	0.00
14/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5845	7	5845	7	0.00
14/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	326	0	326	0	388.00
14/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	7172	8	7172	8	0.00
14/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2737	3	2737	3	0.00
14/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2598	3	2598	3	0.00
14/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2702	3	2702	3	0.00
14/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	2092	3	2092	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	2063	3	2063	3	0.00
14/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	349	0	349	0	0.00
14/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	166	0	166	0	0.00
14/12/2022	2030 On 04-May-23			Bond Future	10.44	89.8963	10.4360	89.8963	0.00
14/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9134	9	9134	9	0.00
14/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	5883	5	5883	5	0.00
14/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7297	7	7297	7	0.00
14/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	8896	8	8896	8	0.00
14/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2728	2	2728	2	0.00
14/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	996	1	996	1	150.00
14/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3001	3	3001	3	350.00
14/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4983	4	4983	4	0.00
14/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2445	2	2445	2	479.00
14/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2679	2	2679	2	0.00
14/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2704	2	2704	2	0.00
14/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1109	1	1109	1	479.00
14/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1260	1	1260	1	388.00
14/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1601	1	1601	1	1,080.00
14/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	530	0	530	0	388.00
14/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6993	8	6993	8	0.00
14/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4862	5	4862	5	0.00
14/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3544	4	3544	4	0.00
14/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	4204	5	4204	5	0.00
14/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4559	5	4559	5	0.00
14/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2291	3	2291	3	0.00
14/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2311	3	2311	3	0.00
14/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2515	3	2515	3	0.00
14/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1119	1	1119	1	150.00
14/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2067	2	2067	2	0.00
14/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2272	3	2272	3	0.00
14/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	382	0	382	0	479.00
14/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	587	1	587	1	1,080.00
14/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	865	1	865	1	388.00

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14/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	350	0	350	0	350.00
14/12/2022	2030 On 03-August-23			Bond Future	10.54	87.7351	10.5447	87.7351	0.00
14/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	8960	8	8960	8	0.00
14/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5149	5	5149	5	0.00
14/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	9919	9	9919	9	0.00
14/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5092	5	5092	5	0.00
14/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2729	2	2729	2	1,012.00
14/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3286	3	3286	3	350.00
14/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5120	5	5120	5	0.00
14/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1760	2	1760	2	0.00
14/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2838	3	2838	3	0.00
14/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1783	2	1783	2	0.00
14/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	602	1	602	1	350.00
14/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3349	4	3349	4	0.00
14/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	762	1	762	1	1,012.00
14/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1771	2	1771	2	0.00
14/12/2022	2030 On 02-November-23			Bond Future	10.64	89.5820	10.6449	89.5820	0.00
14/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3593	3	3593	3	0.00
14/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3545	3	3545	3	0.00
14/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3569	3	3569	3	0.00
14/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2890	3	2890	3	0.00
14/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2907	3	2907	3	0.00
14/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2873	3	2873	3	0.00
14/12/2022	2030 On 01-February-24			Bond Future	10.77	87.3776	10.7708	87.3776	0.00
14/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4705	4	4705	4	0.00
14/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4679	4	4679	4	0.00
14/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4730	4	4730	4	0.00
14/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2377	3	2377	3	0.00
14/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2403	3	2403	3	0.00
14/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2390	3	2390	3	0.00
14/12/2022	2032 On 02-February-23			Bond Future	10.91	87.0115	10.9148	87.0115	112,006.00
14/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	4	0	4	0	454.00
14/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	8805	8	8805	8	0.00

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14/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4936	4	4936	4	0.00
14/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	435	0	435	0	0.00
14/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	449	0	449	0	0.00
14/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	194	0	194	0	0.00
14/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	332	0	332	0	8,000.00
14/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	8	0	8	0	500.00
14/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	67	0	67	0	750.00
14/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3575	3	3575	3	0.00
14/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4323	4	4323	4	0.00
14/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	623	0	623	0	0.00
14/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	959	1	959	1	750.00
14/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3384	3	3384	3	0.00
14/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	463	0	463	0	0.00
14/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	247	0	247	0	500.00
14/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3896	5	3896	5	0.00
14/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	3147	4	3147	4	0.00
14/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	708	1	708	1	8,000.00
14/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	2222	3	2222	3	0.00
14/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2777	3	2777	3	454.00
14/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	484	1	484	1	0.00
14/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	655	1	655	1	8,000.00
14/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	5356	6	5356	6	0.00
14/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7832	9	7832	9	0.00
14/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3550	4	3550	4	0.00
14/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	4167	5	4167	5	454.00
14/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	3186	4	3186	4	0.00
14/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	3225	4	3225	4	0.00
14/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	380	0	380	0	500.00
14/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	82	0	82	0	750.00
14/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8751	9	8751	9	0.00
14/12/2022	2032 On 04-May-23			Bond Future	11.04	84.5559	11.0391	84.5559	66,549.00
14/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2551	2	2551	2	0.00
14/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2527	2	2527	2	0.00

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14/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1971	2	1971	2	400.00
14/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2575	2	2575	2	0.00
14/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11250	11	11250	11	0.00
14/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3887	3	3887	3	400.00
14/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	364	0	364	0	400.00
14/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3323	4	3323	4	0.00
14/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	4096	5	4096	5	0.00
14/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3376	4	3376	4	0.00
14/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3349	4	3349	4	0.00
14/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2258	3	2258	3	0.00
14/12/2022	2032 On 03-August-23			Bond Future	11.15	86.2931	11.1497	86.2931	2,600.00
14/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5437	5	5437	5	0.00
14/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5468	5	5468	5	0.00
14/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5499	5	5499	5	0.00
14/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5903	5	5903	5	5,000.00
14/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2348	3	2348	3	0.00
14/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2545	3	2545	3	0.00
14/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2561	3	2561	3	0.00
14/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2577	3	2577	3	0.00
14/12/2022	2032 On 02-November-23			Bond Future	11.26	83.9479	11.2625	83.9479	0.00
14/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3714	3	3714	3	0.00
14/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3689	3	3689	3	0.00
14/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3739	3	3739	3	0.00
14/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3846	4	3846	4	0.00
14/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3892	4	3892	4	0.00
14/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3869	4	3869	4	0.00
14/12/2022	2032 On 01-February-24			Bond Future	11.39	85.6345	11.3939	85.6345	0.00
14/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5236	5	5236	5	0.00
14/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5208	5	5208	5	0.00
14/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5180	5	5180	5	0.00
14/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3187	3	3187	3	0.00
14/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3170	3	3170	3	0.00
14/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3153	3	3153	3	0.00

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14/12/2022	2033 On 02-February-23			Bond Future	114.74	113.8239	114.7371	113.8239	7,312.00
14/12/2022	2033 On 04-May-23			Bond Future	115.63	114.6955	115.6309	114.6955	0.00
14/12/2022	2033 On 03-August-23			Bond Future	118.05	117.0770	118.0525	117.0770	0.00
14/12/2022	2033 On 02-November-23			Bond Future	119.14	118.1432	119.1407	118.1432	0.00
14/12/2022	2033 On 01-February-24			Bond Future	121.60	120.5460	121.5979	120.5460	0.00
14/12/2022	2037 On 02-February-23			Bond Future	11.54	78.5211	11.5421	78.5211	133,553.00
14/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	800	1	800	1	0.00
14/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	890	1	890	1	577.00
14/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	767	1	767	1	0.00
14/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	783	1	783	1	0.00
14/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3458	3	3458	3	0.00
14/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3765	4	3765	4	0.00
14/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3809	4	3809	4	0.00
14/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3506	4	3506	4	0.00
14/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1042	1	1042	1	577.00
14/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3721	4	3721	4	0.00
14/12/2022	2037 On 04-May-23			Bond Future	11.67	80.0603	11.6666	80.0603	0.00
14/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11236	11	11236	11	0.00
14/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2586	2	2586	2	0.00
14/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3902	3	3902	3	400.00
14/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1913	2	1913	2	400.00
14/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4418	4	4418	4	0.00
14/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2535	2	2535	2	0.00
14/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1748	1	1748	1	703.00
14/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2561	2	2561	2	0.00
14/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4623	5	4623	5	0.00
14/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5974	6	5974	6	0.00
14/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4656	5	4656	5	0.00
14/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5650	6	5650	6	0.00
14/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	712	1	712	1	400.00
14/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3263	4	3263	4	0.00
14/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2889	3	2889	3	703.00
14/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4590	5	4590	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2037 On 03-August-23			Bond Future	11.78	77.4468	11.7838	77.4468	0.00
14/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5497	5	5497	5	0.00
14/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5433	5	5433	5	0.00
14/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5465	5	5465	5	0.00
14/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3570	4	3570	4	0.00
14/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3592	4	3592	4	0.00
14/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3549	4	3549	4	0.00
14/12/2022	2037 On 02-November-23			Bond Future	11.89	79.0775	11.8928	79.0775	0.00
14/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3766	3	3766	3	0.00
14/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3792	3	3792	3	0.00
14/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3818	3	3818	3	0.00
14/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5679	6	5679	6	0.00
14/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5648	6	5648	6	0.00
14/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5617	6	5617	6	0.00
14/12/2022	2037 On 01-February-24			Bond Future	12.02	76.4112	12.0194	76.4112	0.00
14/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5762	5	5762	5	0.00
14/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5793	5	5793	5	0.00
14/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5823	5	5823	5	0.00
14/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4178	5	4178	5	0.00
14/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4200	5	4200	5	0.00
14/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4222	5	4222	5	0.00
14/12/2022	2038 On 02-February-23			Bond Future	126.50	122.8636	126.5027	122.8636	4,123.00
14/12/2022	2038 On 04-May-23			Bond Future	129.02	125.3007	129.0169	125.3007	1,583.00
14/12/2022	2038 On 03-August-23			Bond Future	129.76	125.9368	129.7576	125.9368	0.00
14/12/2022	2038 On 02-November-23			Bond Future	132.51	128.6142	132.5148	128.6142	0.00
14/12/2022	2038 On 01-February-24			Bond Future	133.24	129.2172	133.2357	129.2172	0.00
14/12/2022	2040 On 02-February-23			Bond Future	11.59	80.1369	11.5943	80.1369	137,947.00
14/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	72	0	72	0	0.00
14/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	79	0	79	0	388.00
14/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3943	3	3943	3	0.00
14/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	870	1	870	1	0.00
14/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	889	1	889	1	0.00
14/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	591	0	591	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4685	4	4685	4	0.00
14/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4820	4	4820	4	0.00
14/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	908	1	908	1	0.00
14/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	1049	1	1049	1	563.00
14/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	635	0	635	0	388.00
14/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4748	6	4748	6	0.00
14/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3634	4	3634	4	0.00
14/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1059	1	1059	1	563.00
14/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3954	5	3954	5	0.00
14/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	772	1	772	1	388.00
14/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	810	1	810	1	0.00
14/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4001	5	4001	5	0.00
14/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4048	5	4048	5	0.00
14/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9488	10	9488	10	0.00
14/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4907	6	4907	6	0.00
14/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9703	11	9703	11	0.00
14/12/2022	2040 On 04-May-23			Bond Future	11.71	81.7078	11.7138	81.7078	300.00
14/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10645	10	10645	10	0.00
14/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3139	3	3139	3	486.00
14/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	5019	4	5019	4	0.00
14/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2937	2	2937	2	0.00
14/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2966	2	2966	2	0.00
14/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	675	1	675	1	388.00
14/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1380	1	1380	1	486.00
14/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1741	1	1741	1	388.00
14/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1977	2	1977	2	684.00
14/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2994	2	2994	2	0.00
14/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7855	7	7855	7	0.00
14/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1715	2	1715	2	388.00
14/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4764	5	4764	5	0.00
14/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7783	8	7783	8	0.00
14/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1021	1	1021	1	486.00
14/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2999	3	2999	3	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6346	7	6346	7	0.00
14/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6848	7	6848	7	0.00
14/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	11081	12	11081	12	0.00
14/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4799	5	4799	5	0.00
14/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4834	5	4834	5	0.00
14/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4593	5	4593	5	0.00
14/12/2022	2040 On 03-August-23			Bond Future	11.83	78.8777	11.8260	78.8777	0.00
14/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6060	5	6060	5	0.00
14/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6095	5	6095	5	0.00
14/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6130	5	6130	5	0.00
14/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3753	4	3753	4	0.00
14/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3775	4	3775	4	0.00
14/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3798	4	3798	4	0.00
14/12/2022	2040 On 02-November-23			Bond Future	11.93	80.5386	11.9301	80.5386	0.00
14/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4211	4	4211	4	0.00
14/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4182	4	4182	4	0.00
14/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4154	4	4154	4	0.00
14/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6275	7	6275	7	0.00
14/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6208	7	6208	7	0.00
14/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6242	7	6242	7	0.00
14/12/2022	2040 On 01-February-24			Bond Future	12.05	77.6512	12.0505	77.6512	0.00
14/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6401	6	6401	6	0.00
14/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6336	6	6336	6	0.00
14/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6368	6	6368	6	0.00
14/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4708	5	4708	5	0.00
14/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4732	5	4732	5	0.00
14/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4684	5	4684	5	0.00
14/12/2022	2044 On 02-February-23			Bond Future	11.59	77.2123	11.5904	77.2123	79,599.00
14/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	377	0	377	0	2,500.00
14/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1095	1	1095	1	0.00
14/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2736	2	2736	2	0.00
14/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	1009	1	1009	1	0.00
14/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	711	1	711	1	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	105	0	105	0	0.00
14/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3315	3	3315	3	0.00
14/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3725	3	3725	3	0.00
14/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2554	2	2554	2	1,700.00
14/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	889	1	889	1	1,700.00
14/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	968	1	968	1	0.00
14/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	989	1	989	1	0.00
14/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3875	4	3875	4	0.00
14/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3922	4	3922	4	0.00
14/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1863	2	1863	2	0.00
14/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3645	4	3645	4	0.00
14/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1192	1	1192	1	4,000.00
14/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1388	2	1388	2	0.00
14/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9088	10	9088	10	0.00
14/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4622	5	4622	5	0.00
14/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1732	2	1732	2	2,500.00
14/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3828	4	3828	4	0.00
14/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4115	5	4115	5	0.00
14/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6042	7	6042	7	0.00
14/12/2022	2044 On 04-May-23			Bond Future	11.70	78.7259	11.7028	78.7259	0.00
14/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	4085	4	4085	4	0.00
14/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4961	4	4961	4	0.00
14/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5893	5	5893	5	0.00
14/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	3076	3	3076	3	0.00
14/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	3047	3	3047	3	0.00
14/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	3018	3	3018	3	0.00
14/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4886	5	4886	5	0.00
14/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4850	5	4850	5	0.00
14/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3791	4	3791	4	4,115.00
14/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4814	5	4814	5	0.00
14/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2594	3	2594	3	1,500.00
14/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3139	3	3139	3	4,115.00
14/12/2022	2044 On 03-August-23			Bond Future	11.81	75.9598	11.8081	75.9598	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6084	6	6084	6	0.00
14/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	6014	5	6014	5	0.00
14/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6049	6	6049	6	0.00
14/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3933	4	3933	4	0.00
14/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3957	4	3957	4	0.00
14/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3910	4	3910	4	0.00
14/12/2022	2044 On 02-November-23			Bond Future	11.91	77.5594	11.9053	77.5594	0.00
14/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4334	4	4334	4	0.00
14/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4363	4	4363	4	0.00
14/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4392	4	4392	4	0.00
14/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6473	7	6473	7	0.00
14/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6507	7	6507	7	0.00
14/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6542	7	6542	7	0.00
14/12/2022	2044 On 01-February-24			Bond Future	12.02	74.7372	12.0175	74.7372	0.00
14/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6583	6	6583	6	0.00
14/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6616	6	6616	6	0.00
14/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6649	6	6649	6	0.00
14/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5051	5	5051	5	0.00
14/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5075	5	5075	5	0.00
14/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5100	5	5100	5	0.00
14/12/2022	2046 On 02-February-23			Bond Future	111.04	110.2534	111.0410	110.2534	13,685.00
14/12/2022	2046 On 04-May-23			Bond Future	111.21	110.4053	111.2119	110.4053	4,935.00
14/12/2022	2046 On 03-August-23			Bond Future	113.54	112.6980	113.5414	112.6980	0.00
14/12/2022	2046 On 02-November-23			Bond Future	113.87	113.0020	113.8650	113.0020	0.00
14/12/2022	2046 On 01-February-24			Bond Future	116.21	115.2993	116.2130	115.2993	0.00
14/12/2022	2050 On 02-February-23			Bond Future	114.89	111.7594	114.8919	111.7594	10,717.00
14/12/2022	2050 On 04-May-23			Bond Future	117.17	113.9761	117.1747	113.9761	3,359.00
14/12/2022	2050 On 03-August-23			Bond Future	117.45	114.1568	117.4478	114.1568	0.00
14/12/2022	2050 On 02-November-23			Bond Future	119.94	116.5837	119.9434	116.5837	0.00
14/12/2022	2050 On 01-February-24			Bond Future	120.18	116.7122	120.1753	116.7122	0.00
14/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	AL37 On 02-February-23			Index Future	854.62	851.3900	854.6150	851.3900	0.00
14/12/2022	AL37 On 04-May-23			Index Future	871.39	868.0720	871.3930	868.0720	0.00
14/12/2022	AL37 On 03-August-23			Index Future	889.44	885.8940	889.4390	885.8940	0.00
14/12/2022	AL37 On 02-November-23			Index Future	908.14	904.5240	908.1360	904.5240	0.00
14/12/2022	AL37 On 01-February-24			Index Future	926.68	922.7310	926.6750	922.7310	0.00
14/12/2022	AL7T On 02-February-23			Index Future	985.04	977.3810	985.0440	977.3810	0.00
14/12/2022	AL7T On 04-May-23			Index Future	1004.38	996.5310	1004.3830	996.5310	0.00
14/12/2022	AL7T On 03-August-23			Index Future	1025.18	1016.9900	1025.1830	1016.9900	0.00
14/12/2022	AL7T On 02-November-23			Index Future	1046.73	1038.3770	1046.7330	1038.3770	0.00
14/12/2022	AL7T On 01-February-24			Index Future	1068.10	1059.2780	1068.1020	1059.2780	0.00
14/12/2022	ALBI On 02-February-23			Index Future	861.73	854.7330	861.7310	854.7330	111.00
14/12/2022	ALBI On 04-May-23			Index Future	878.65	871.4810	878.6490	871.4810	0.00
14/12/2022	ALBI On 03-August-23			Index Future	896.85	889.3720	896.8450	889.3720	0.00
14/12/2022	ALBI On 02-November-23			Index Future	915.70	908.0750	915.6980	908.0750	0.00
14/12/2022	ALBI On 01-February-24			Index Future	934.39	926.3540	934.3920	926.3540	0.00
14/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2022	ES33 On 02-February-23			Bond Future	12.32	74.2185	12.3227	74.2185	350.00
14/12/2022	ES33 On 04-May-23			Bond Future	12.49	71.8961	12.4865	71.8961	0.00
14/12/2022	ES33 On 03-August-23			Bond Future	12.64	73.3899	12.6394	73.3899	0.00
14/12/2022	ES33 On 02-November-23			Bond Future	12.80	71.1546	12.7984	71.1546	0.00
14/12/2022	ES33 On 01-February-24			Bond Future	12.98	72.5994	12.9809	72.5994	0.00
14/12/2022	ES42 On 02-February-23			Bond Future	12.54	72.5649	12.5444	72.5649	4,195.00
14/12/2022	ES42 On 04-May-23			Bond Future	12.69	69.7412	12.6926	69.7412	0.00
14/12/2022	ES42 On 03-August-23			Bond Future	12.83	71.1911	12.8272	71.1911	0.00
14/12/2022	ES42 On 02-November-23			Bond Future	12.97	68.4423	12.9666	68.4423	0.00
14/12/2022	ES42 On 01-February-24			Bond Future	13.12	69.8307	13.1180	69.8307	0.00
14/12/2022	GOVI On 02-February-23			GOVI	849.57	842.6470	849.5660	842.6470	848.00
14/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	12640	8	12640	8	0.00
14/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	12540	8	12540	8	0.00
14/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	12740	8	12740	8	0.00
14/12/2022	GOVI On 04-May-23			GOVI	866.25	859.1580	866.2450	859.1580	0.00
14/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	133650	6	133650	6	0.00
14/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	133850	6	133850	6	0.00
14/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	133750	6	133750	6	0.00
14/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 03-August-23			GOVI	884.18	876.7960	884.1840	876.7960	0.00
14/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	469540	40	469540	40	0.00
14/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	469640	40	469640	40	0.00
14/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	469740	40	469740	40	0.00
14/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 02-November-23			GOVI	902.77	895.2350	902.7700	895.2350	0.00
14/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	169700	9	169700	9	0.00
14/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	169600	9	169600	9	0.00
14/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	169500	9	169500	9	0.00
14/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 01-February-24			GOVI	921.20	913.2550	921.2000	913.2550	0.00
14/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	412200	33	412200	33	0.00
14/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	412100	33	412100	33	0.00
14/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	412000	33	412000	33	0.00
14/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2022	IGOV On 02-February-23			Index Future	318.58	315.5270	318.5760	315.5270	671.00
14/12/2022	IGOV On 04-May-23			Index Future	324.91	321.7860	324.9080	321.7860	16.00
14/12/2022	IGOV On 03-August-23			Index Future	331.71	328.4680	331.7120	328.4680	0.00
14/12/2022	IGOV On 02-November-23			Index Future	338.76	335.4490	338.7600	335.4490	0.00
14/12/2022	IGOV On 01-February-24			Index Future	345.75	342.2740	345.7480	342.2740	0.00
14/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.27	92.7300	7.2650	92.7300	68.00
14/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.30	92.6600	7.3000	92.6600	0.00
14/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.2500	7.6750	92.2500	0.00
14/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.2200	7.7000	92.2200	0.00
14/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.0650	7.8300	92.0650	0.00
14/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.84	92.0300	7.8400	92.0300	0.00
14/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.91	91.9450	7.9050	91.9450	0.00
14/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.90	91.9050	7.9000	91.9050	75.00
14/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.87	91.9050	7.8650	91.9050	272.00
14/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.84	91.9100	7.8350	91.9100	0.00
14/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.84	91.9100	7.8350	91.9100	0.00
14/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.82	91.9150	7.8200	91.9150	0.00
14/12/2022	R035 On 02-February-23			Bond Future	11.36	87.0017	11.3566	87.0017	145,653.00
14/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4213	4	4213	4	0.00
14/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9847	9	9847	9	0.00
14/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1141	1	1141	1	976.00
14/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1164	1	1164	1	0.00
14/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	775	1	775	1	0.00
14/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	187	0	187	0	976.00
14/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	463	0	463	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	792	1	792	1	0.00
14/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	40	0	40	0	582.00
14/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	46	0	46	0	0.00
14/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	53	0	53	0	388.00
14/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4047	3	4047	3	0.00
14/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	809	1	809	1	0.00
14/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	417	0	417	0	0.00
14/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	486	0	486	0	0.00
14/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4612	5	4612	5	582.00
14/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6558	7	6558	7	0.00
14/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4912	6	4912	6	0.00
14/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4711	5	4711	5	0.00
14/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3601	4	3601	4	0.00
14/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	82	0	82	0	976.00
14/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9079	10	9079	10	0.00
14/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9598	10	9598	10	0.00
14/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3644	4	3644	4	0.00
14/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3687	4	3687	4	0.00
14/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2886	3	2886	3	582.00
14/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2923	3	2923	3	0.00
14/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	750	1	750	1	388.00
14/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9338	10	9338	10	0.00
14/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	800	1	800	1	0.00
14/12/2022	R035 On 04-May-23			Bond Future	11.48	84.2026	11.4787	84.2026	104,314.00
14/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2703	2	2703	2	0.00
14/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1130	1	1130	1	491.00
14/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	537	0	537	0	388.00
14/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6829	6	6829	6	0.00
14/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9690	9	9690	9	0.00
14/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2575	2	2575	2	491.00
14/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2651	2	2651	2	0.00
14/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2677	2	2677	2	0.00
14/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1392	1	1392	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6538	7	6538	7	0.00
14/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	869	1	869	1	491.00
14/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1570	2	1570	2	388.00
14/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4173	5	4173	5	0.00
14/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10435	11	10435	11	0.00
14/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7386	8	7386	8	0.00
14/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4334	5	4334	5	0.00
14/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4237	5	4237	5	0.00
14/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4205	5	4205	5	0.00
14/12/2022	R035 On 03-August-23			Bond Future	11.59	85.9321	11.5903	85.9321	0.00
14/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5521	5	5521	5	0.00
14/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5554	5	5554	5	0.00
14/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5586	5	5586	5	0.00
14/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3372	4	3372	4	0.00
14/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3393	4	3393	4	0.00
14/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3413	4	3413	4	0.00
14/12/2022	R035 On 02-November-23			Bond Future	11.71	83.2339	11.7066	83.2339	0.00
14/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3838	3	3838	3	0.00
14/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3786	3	3786	3	0.00
14/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3812	3	3812	3	0.00
14/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5381	6	5381	6	0.00
14/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5411	6	5411	6	0.00
14/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5352	6	5352	6	0.00
14/12/2022	R035 On 01-February-24			Bond Future	11.84	84.9064	11.8429	84.9064	0.00
14/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5775	5	5775	5	0.00
14/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5836	5	5836	5	0.00
14/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5805	5	5805	5	0.00
14/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3998	4	3998	4	0.00
14/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4019	4	4019	4	0.00
14/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3977	4	3977	4	0.00
14/12/2022	R186 On 02-February-23			Bond Future	8.82	106.3502	8.8193	106.3502	72,403.00
14/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	217	0	217	0	0.00
14/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	200	0	200	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	208	0	208	0	0.00
14/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1853	2	1853	2	0.00
14/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1879	2	1879	2	0.00
14/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1827	2	1827	2	0.00
14/12/2022	R186 On 04-May-23			Bond Future	8.89	108.4333	8.8936	108.4333	12,216.00
14/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1423	1	1423	1	0.00
14/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1439	1	1439	1	0.00
14/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1454	1	1454	1	0.00
14/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1638	2	1638	2	0.00
14/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1622	2	1622	2	0.00
14/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1654	2	1654	2	0.00
14/12/2022	R186 On 03-August-23			Bond Future	8.94	105.3537	8.9374	105.3537	0.00
14/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3319	3	3319	3	0.00
14/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3361	3	3361	3	0.00
14/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3340	3	3340	3	0.00
14/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1016	1	1016	1	0.00
14/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1024	1	1024	1	0.00
14/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1009	1	1009	1	0.00
14/12/2022	R186 On 02-November-23			Bond Future	8.97	107.5708	8.9738	107.5708	0.00
14/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4660	4	4660	4	0.00
14/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2609	2	2609	2	0.00
14/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2627	2	2627	2	0.00
14/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2644	2	2644	2	0.00
14/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2217	2	2217	2	1,715.00
14/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1485	2	1485	2	0.00
14/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1494	2	1494	2	0.00
14/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1503	2	1503	2	0.00
14/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	790	1	790	1	1,715.00
14/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1736	2	1736	2	0.00
14/12/2022	R186 On 01-February-24			Bond Future	9.04	104.4278	9.0435	104.4278	0.00
14/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2761	2	2761	2	0.00
14/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2744	2	2744	2	0.00
14/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2727	2	2727	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1560	2	1560	2	0.00
14/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1576	2	1576	2	0.00
14/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1568	2	1568	2	0.00
14/12/2022	R197 On 02-February-23			Bond Future	329.11	328.8900	329.1055	328.8900	977.00
14/12/2022	R197 On 04-May-23			Bond Future	335.64	335.4124	335.6450	335.4124	0.00
14/12/2022	R197 On 03-August-23			Bond Future	333.61	333.2931	333.6063	333.2931	0.00
14/12/2022	R197 On 02-November-23			Bond Future	340.70	340.3790	340.6955	340.3790	0.00
14/12/2022	R202 On 02-February-23			Bond Future	244.92	242.0115	244.9218	242.0115	5,950.00
14/12/2022	R202 On 04-May-23			Bond Future	249.79	246.8110	249.7884	246.8110	0.00
14/12/2022	R202 On 03-August-23			Bond Future	250.20	247.1107	250.2031	247.1107	0.00
14/12/2022	R202 On 02-November-23			Bond Future	255.52	252.3637	255.5194	252.3637	0.00
14/12/2022	R202 On 01-February-24			Bond Future	255.83	252.5379	255.8333	252.5379	0.00
14/12/2022	R209 On 02-February-23			Bond Future	11.35	67.1090	11.3514	67.1090	25,701.00
14/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	599	0	599	0	0.00
14/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	572	0	572	0	0.00
14/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	585	0	585	0	0.00
14/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3454	4	3454	4	0.00
14/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3534	4	3534	4	0.00
14/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3494	4	3494	4	0.00
14/12/2022	R209 On 04-May-23			Bond Future	11.46	65.2720	11.4623	65.2720	2,635.00
14/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6216	6	6216	6	0.00
14/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3160	3	3160	3	1,000.00
14/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1975	2	1975	2	0.00
14/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2211	2	2211	2	0.00
14/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2189	2	2189	2	0.00
14/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2167	2	2167	2	0.00
14/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	591	0	591	0	500.00
14/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8418	9	8418	9	0.00
14/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4045	4	4045	4	0.00
14/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2974	3	2974	3	0.00
14/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4015	4	4015	4	0.00
14/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3986	4	3986	4	0.00
14/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4318	5	4318	5	6,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1355	1	1355	1	8,500.00
14/12/2022	R209 On 03-August-23			Bond Future	11.56	66.6130	11.5616	66.6130	0.00
14/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4841	4	4841	4	0.00
14/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4784	4	4784	4	0.00
14/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4812	4	4812	4	0.00
14/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2985	3	2985	3	0.00
14/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3022	3	3022	3	0.00
14/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3004	3	3004	3	0.00
14/12/2022	R209 On 02-November-23			Bond Future	11.66	64.8624	11.6616	64.8624	0.00
14/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3294	3	3294	3	0.00
14/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3249	3	3249	3	0.00
14/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3272	3	3272	3	0.00
14/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4842	5	4842	5	0.00
14/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4869	5	4869	5	0.00
14/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4815	5	4815	5	0.00
14/12/2022	R209 On 01-February-24			Bond Future	11.77	66.1656	11.7747	66.1656	0.00
14/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5112	5	5112	5	0.00
14/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5139	5	5139	5	0.00
14/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5166	5	5166	5	0.00
14/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3470	4	3470	4	0.00
14/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3489	4	3489	4	0.00
14/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3508	4	3508	4	0.00
14/12/2022	R210 On 02-February-23			Bond Future	221.06	220.6457	221.0634	220.6457	372.00
14/12/2022	R210 On 04-May-23			Bond Future	222.37	221.9370	222.3704	221.9370	0.00
14/12/2022	R210 On 03-August-23			Bond Future	227.03	226.5457	227.0281	226.5457	0.00
14/12/2022	R210 On 02-November-23			Bond Future	228.69	228.1901	228.6851	228.1901	0.00
14/12/2022	R210 On 01-February-24			Bond Future	233.40	232.8304	233.4011	232.8304	0.00
14/12/2022	R213 On 02-February-23			Bond Future	10.72	82.6721	10.7206	82.6721	36,344.00
14/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	3	0	3	0	476.00
14/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	401	0	401	0	0.00
14/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	753	1	753	1	912.00
14/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	414	0	414	0	0.00
14/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	190	0	190	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	6601	6	6601	6	0.00
14/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	427	0	427	0	0.00
14/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	610	0	610	0	0.00
14/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2342	3	2342	3	476.00
14/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	136	0	136	0	912.00
14/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2765	3	2765	3	0.00
14/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	2107	3	2107	3	0.00
14/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2730	3	2730	3	0.00
14/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2799	3	2799	3	0.00
14/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7627	8	7627	8	0.00
14/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3553	4	3553	4	476.00
14/12/2022	R213 On 04-May-23			Bond Future	10.84	80.7396	10.8390	80.7396	0.00
14/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2392	2	2392	2	0.00
14/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2370	2	2370	2	0.00
14/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2414	2	2414	2	0.00
14/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2816	3	2816	3	0.00
14/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2862	3	2862	3	0.00
14/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2839	3	2839	3	0.00
14/12/2022	R213 On 03-August-23			Bond Future	10.94	82.3978	10.9448	82.3978	0.00
14/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5054	5	5054	5	0.00
14/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5025	4	5025	4	0.00
14/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5082	5	5082	5	0.00
14/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2159	2	2159	2	0.00
14/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2173	2	2173	2	0.00
14/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2145	2	2145	2	0.00
14/12/2022	R213 On 02-November-23			Bond Future	11.06	80.5771	11.0573	80.5771	0.00
14/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3510	3	3510	3	0.00
14/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3486	3	3486	3	0.00
14/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3533	3	3533	3	0.00
14/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3223	3	3223	3	0.00
14/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3261	4	3261	4	0.00
14/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3242	3	3242	3	0.00
14/12/2022	R213 On 01-February-24			Bond Future	11.19	82.1967	11.1941	82.1967	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4838	4	4838	4	0.00
14/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4812	4	4812	4	0.00
14/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4786	4	4786	4	0.00
14/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2716	3	2716	3	0.00
14/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2702	3	2702	3	0.00
14/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2688	3	2688	3	0.00
14/12/2022	R214 On 02-February-23			Bond Future	11.46	64.6472	11.4637	64.6472	71,030.00
14/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
14/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	123	0	123	0	0.00
14/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	779	1	779	1	0.00
14/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	626	0	626	0	2,300.00
14/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2844	2	2844	2	0.00
14/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	939	1	939	1	0.00
14/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2203	2	2203	2	2,300.00
14/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	958	1	958	1	0.00
14/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	902	1	902	1	0.00
14/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	920	1	920	1	0.00
14/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2997	3	2997	3	0.00
14/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3034	4	3034	4	0.00
14/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3713	4	3713	4	0.00
14/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1491	2	1491	2	0.00
14/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2960	3	2960	3	0.00
14/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2923	3	2923	3	0.00
14/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1109	1	1109	1	0.00
14/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3301	4	3301	4	0.00
14/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6762	7	6762	7	0.00
14/12/2022	R214 On 02-February-23		Put	Bond Future	34651	35	34651	35	0.00
14/12/2022	R214 On 04-May-23			Bond Future	11.56	62.6153	11.5649	62.6153	0.00
14/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2707	2	2707	2	0.00
14/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2657	2	2657	2	0.00
14/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2682	2	2682	2	0.00
14/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3708	4	3708	4	0.00
14/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3737	4	3737	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3680	4	3680	4	0.00
14/12/2022	R214 On 03-August-23			Bond Future	11.66	63.9014	11.6565	63.9014	0.00
14/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5476	5	5476	5	0.00
14/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5416	5	5416	5	0.00
14/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5446	5	5446	5	0.00
14/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2991	3	2991	3	0.00
14/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3009	3	3009	3	0.00
14/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2973	3	2973	3	0.00
14/12/2022	R214 On 02-November-23			Bond Future	11.75	61.9455	11.7508	61.9455	0.00
14/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3640	3	3640	3	0.00
14/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3593	3	3593	3	0.00
14/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3616	3	3616	3	0.00
14/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5118	5	5118	5	0.00
14/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5147	5	5147	5	0.00
14/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5089	5	5089	5	0.00
14/12/2022	R214 On 01-February-24			Bond Future	11.86	63.1903	11.8597	63.1903	0.00
14/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5413	5	5413	5	0.00
14/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5441	5	5441	5	0.00
14/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5469	5	5469	5	0.00
14/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3997	4	3997	4	0.00
14/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4017	4	4017	4	0.00
14/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4038	4	4038	4	0.00
14/12/2022	R248 On 02-February-23			Bond Future	11.44	80.9410	11.4351	80.9410	247,662.00
14/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	218	0	218	0	0.00
14/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1163	1	1163	1	0.00
14/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1260	1	1260	1	0.00
14/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1187	1	1187	1	0.00
14/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	1026	1	1026	1	2,900.00
14/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2863	2	2863	2	2,900.00
14/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3259	3	3259	3	0.00
14/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1211	1	1211	1	0.00
14/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3627	4	3627	4	0.00
14/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3536	4	3536	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1539	2	1539	2	0.00
14/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1784	2	1784	2	0.00
14/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4004	5	4004	5	0.00
14/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3673	4	3673	4	0.00
14/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3719	4	3719	4	0.00
14/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7638	8	7638	8	0.00
14/12/2022	R248 On 04-May-23			Bond Future	11.54	78.0674	11.5379	78.0674	10,946.00
14/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3337	3	3337	3	0.00
14/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3305	3	3305	3	0.00
14/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3368	3	3368	3	0.00
14/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4610	5	4610	5	0.00
14/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4681	5	4681	5	0.00
14/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4646	5	4646	5	0.00
14/12/2022	R248 On 03-August-23			Bond Future	11.63	79.6334	11.6341	79.6334	0.00
14/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6687	6	6687	6	0.00
14/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6650	6	6650	6	0.00
14/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6725	6	6725	6	0.00
14/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3772	4	3772	4	0.00
14/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3817	4	3817	4	0.00
14/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3794	4	3794	4	0.00
14/12/2022	R248 On 02-November-23			Bond Future	11.72	76.8856	11.7241	76.8856	13,000.00
14/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4647	4	4647	4	0.00
14/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4616	4	4616	4	0.00
14/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4585	4	4585	4	0.00
14/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6155	6	6155	6	0.00
14/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6225	7	6225	7	0.00
14/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6190	7	6190	7	0.00
14/12/2022	R248 On 01-February-24			Bond Future	11.83	78.4673	11.8256	78.4673	0.00
14/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6794	6	6794	6	0.00
14/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6724	6	6724	6	0.00
14/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6759	6	6759	6	0.00
14/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4782	5	4782	5	0.00
14/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4807	5	4807	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4758	5	4758	5	0.00
