



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES 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
30/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	2025 On 02-February-23			Bond Future	166.19	165.8550	166.1903	165.8550	6,568.00
30/12/2022	2025 On 04-May-23			Bond Future	169.43	169.0881	169.4290	169.0881	0.00
30/12/2022	2025 On 03-August-23			Bond Future	171.19	170.8441	171.1909	170.8441	0.00
30/12/2022	2025 On 02-November-23			Bond Future	174.67	174.3209	174.6748	174.3209	0.00
30/12/2022	2025 On 01-February-24			Bond Future	176.42	176.0636	176.4234	176.0636	0.00
30/12/2022	2029 On 02-February-23			Bond Future	120.49	119.5896	120.4881	119.5896	1,476.00
30/12/2022	2029 On 04-May-23			Bond Future	121.54	120.6255	121.5408	120.6255	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
30/12/2022	2029 On 03-August-23			Bond Future	124.06	123.1224	124.0561	123.1224	0.00
30/12/2022	2029 On 02-November-23			Bond Future	125.25	124.2990	125.2511	124.2990	0.00
30/12/2022	2029 On 01-February-24			Bond Future	127.79	126.8161	127.7876	126.8161	0.00
30/12/2022	2030 On 02-February-23			Bond Future	10.22	88.9442	10.2170	88.9442	92,379.00
30/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
30/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
30/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5891	6	5891	6	5,000.00
30/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4173	4	4173	4	0.00
30/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4331	4	4331	4	0.00
30/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	612	1	612	1	0.00
30/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	317	0	317	0	388.00
30/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	484	0	484	0	0.00
30/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	266	0	266	0	0.00
30/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
30/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5087	5	5087	5	5,000.00
30/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	574	0	574	0	0.00
30/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	593	1	593	1	0.00
30/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	279	0	279	0	0.00
30/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	2	0	2	0	0.00
30/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	136	0	136	0	0.00
30/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2722	3	2722	3	102.00
30/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4796	5	4796	5	0.00
30/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1758	2	1758	2	102.00
30/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1562	2	1562	2	0.00
30/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	104	0	104	0	0.00
30/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5578	6	5578	6	0.00
30/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5382	6	5382	6	0.00
30/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	158	0	158	0	388.00
30/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6719	7	6719	7	0.00
30/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2241	3	2241	3	0.00
30/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2104	2	2104	2	0.00
30/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2206	2	2206	2	0.00
30/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1617	2	1617	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
30/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1589	2	1589	2	0.00
30/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	173	0	173	0	0.00
30/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	66	0	66	0	0.00
30/12/2022	2030 On 04-May-23			Bond Future	10.34	90.6565	10.3400	90.6565	0.00
30/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9427	9	9427	9	0.00
30/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6062	6	6062	6	0.00
30/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7531	7	7531	7	0.00
30/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9180	9	9180	9	0.00
30/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2750	3	2750	3	0.00
30/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	939	1	939	1	150.00
30/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3038	3	3038	3	350.00
30/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5121	5	5121	5	0.00
30/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2453	2	2453	2	479.00
30/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2699	3	2699	3	0.00
30/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2724	3	2724	3	0.00
30/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1056	1	1056	1	479.00
30/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1211	1	1211	1	388.00
30/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1566	1	1566	1	1,080.00
30/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	470	0	470	0	388.00
30/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6510	7	6510	7	0.00
30/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4382	5	4382	5	0.00
30/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3086	3	3086	3	0.00
30/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3732	4	3732	4	0.00
30/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4082	4	4082	4	0.00
30/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	1889	2	1889	2	0.00
30/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	1907	2	1907	2	0.00
30/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2100	2	2100	2	0.00
30/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	834	1	834	1	150.00
30/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1680	2	1680	2	0.00
30/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	1871	2	1871	2	0.00
30/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	242	0	242	0	479.00
30/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	398	0	398	0	1,080.00
30/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	622	1	622	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
30/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	219	0	219	0	350.00
30/12/2022	2030 On 03-August-23			Bond Future	10.45	88.5048	10.4490	88.5048	0.00
30/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9238	9	9238	9	0.00
30/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5354	5	5354	5	0.00
30/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10197	10	10197	10	0.00
30/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5296	5	5296	5	0.00
30/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2836	3	2836	3	1,012.00
30/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3419	3	3419	3	350.00
30/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5325	5	5325	5	0.00
30/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1556	2	1556	2	0.00
30/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2563	3	2563	3	0.00
30/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1578	2	1578	2	0.00
30/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	471	1	471	1	350.00
30/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3046	3	3046	3	0.00
30/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	631	1	631	1	1,012.00
30/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1567	2	1567	2	0.00
30/12/2022	2030 On 02-November-23			Bond Future	10.56	90.2855	10.5638	90.2855	0.00
30/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3718	4	3718	4	0.00
30/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3693	4	3693	4	0.00
30/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3669	4	3669	4	0.00
30/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2695	3	2695	3	0.00
30/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2678	3	2678	3	0.00
30/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2662	3	2662	3	0.00
30/12/2022	2030 On 01-February-24			Bond Future	10.69	88.0879	10.6935	88.0879	0.00
30/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4827	5	4827	5	0.00
30/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4801	5	4801	5	0.00
30/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4853	5	4853	5	0.00
30/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2190	2	2190	2	0.00
30/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2215	2	2215	2	0.00
30/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2202	2	2202	2	0.00
30/12/2022	2032 On 02-February-23			Bond Future	10.82	87.8379	10.8248	87.8379	112,020.00
30/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
30/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9204	9	9204	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5175	5	5175	5	0.00
30/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	291	0	291	0	0.00
30/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	305	0	305	0	0.00
30/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	86	0	86	0	0.00
30/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	197	0	197	0	8,000.00
30/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
30/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	15	0	15	0	750.00
30/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3708	3	3708	3	0.00
30/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4519	4	4519	4	0.00
30/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	479	0	479	0	0.00
30/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	829	1	829	1	750.00
30/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3500	3	3500	3	0.00
30/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	126	0	126	0	500.00
30/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	318	0	318	0	0.00
30/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2541	3	2541	3	0.00
30/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3314	4	3314	4	0.00
30/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	363	1	363	1	8,000.00
30/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1630	2	1630	2	0.00
30/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2172	3	2172	3	454.00
30/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	218	0	218	0	0.00
30/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	327	0	327	0	8,000.00
30/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4842	5	4842	5	0.00
30/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7363	8	7363	8	0.00
30/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	2954	3	2954	3	0.00
30/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3598	4	3598	4	454.00
30/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2581	3	2581	3	0.00
30/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2620	3	2620	3	0.00
30/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	158	0	158	0	500.00
30/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	20	0	20	0	750.00
30/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8286	9	8286	9	0.00
30/12/2022	2032 On 04-May-23			Bond Future	10.95	85.3688	10.9518	85.3688	66,415.00
30/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2501	2	2501	2	0.00
30/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2475	2	2475	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
30/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1886	2	1886	2	400.00
30/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11535	11	11535	11	0.00
30/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2526	2	2526	2	0.00
30/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3909	4	3909	4	400.00
30/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	2837	3	2837	3	0.00
30/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	213	0	213	0	400.00
30/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3574	4	3574	4	0.00
30/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	2887	3	2887	3	0.00
30/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	2862	3	2862	3	0.00
30/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1843	2	1843	2	0.00
30/12/2022	2032 On 03-August-23			Bond Future	11.06	87.1170	11.0630	87.1170	2,600.00
30/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5493	5	5493	5	0.00
30/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5525	5	5525	5	0.00
30/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5556	5	5556	5	0.00
30/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5975	6	5975	6	5,000.00
30/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	1996	2	1996	2	0.00
30/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2179	2	2179	2	0.00
30/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2194	2	2194	2	0.00
30/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2209	2	2209	2	0.00
30/12/2022	2032 On 02-November-23			Bond Future	11.19	84.7102	11.1882	84.7102	0.00
30/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3891	4	3891	4	0.00
30/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3865	4	3865	4	0.00
30/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3917	4	3917	4	0.00
30/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3669	4	3669	4	0.00
30/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3713	4	3713	4	0.00
30/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3691	4	3691	4	0.00
30/12/2022	2032 On 01-February-24			Bond Future	11.32	86.4055	11.3229	86.4055	0.00
30/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5203	5	5203	5	0.00
30/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5174	5	5174	5	0.00
30/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5145	5	5145	5	0.00
30/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	2821	3	2821	3	0.00
30/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	2805	3	2805	3	0.00
30/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2789	3	2789	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
30/12/2022	2033 On 02-February-23			Bond Future	116.74	114.7850	116.7419	114.7850	7,312.00
30/12/2022	2033 On 04-May-23			Bond Future	117.63	115.6365	117.6311	115.6365	0.00
30/12/2022	2033 On 03-August-23			Bond Future	120.07	118.0300	120.0654	118.0300	0.00
30/12/2022	2033 On 02-November-23			Bond Future	121.09	119.0122	121.0885	119.0122	0.00
30/12/2022	2033 On 01-February-24			Bond Future	123.54	121.4223	123.5408	121.4223	0.00
30/12/2022	2037 On 02-February-23			Bond Future	11.53	79.0088	11.5291	79.0088	133,641.00
30/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	530	0	530	0	0.00
30/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	608	1	608	1	577.00
30/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	501	0	501	0	0.00
30/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	515	0	515	0	0.00
30/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3194	3	3194	3	0.00
30/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3421	4	3421	4	0.00
30/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3468	4	3468	4	0.00
30/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3149	3	3149	3	0.00
30/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	702	1	702	1	577.00
30/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3375	4	3375	4	0.00
30/12/2022	2037 On 04-May-23			Bond Future	11.66	80.5300	11.6586	80.5300	0.00
30/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11125	11	11125	11	0.00
30/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2340	2	2340	2	0.00
30/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1682	2	1682	2	400.00
30/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3654	4	3654	4	400.00
30/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4175	4	4175	4	0.00
30/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2290	2	2290	2	0.00
30/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1523	1	1523	1	703.00
30/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2315	2	2315	2	0.00
30/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4332	5	4332	5	0.00
30/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5703	6	5703	6	0.00
30/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4366	5	4366	5	0.00
30/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5373	6	5373	6	0.00
30/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	556	1	556	1	400.00
30/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	2969	3	2969	3	0.00
30/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2601	3	2601	3	703.00
30/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4298	5	4298	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
30/12/2022	2037 On 03-August-23			Bond Future	11.78	77.9208	11.7791	77.9208	0.00
30/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5422	5	5422	5	0.00
30/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5357	5	5357	5	0.00
30/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5390	5	5390	5	0.00
30/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3469	4	3469	4	0.00
30/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3490	4	3490	4	0.00
30/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3448	4	3448	4	0.00
30/12/2022	2037 On 02-November-23			Bond Future	11.90	79.4884	11.9011	79.4884	0.00
30/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3676	4	3676	4	0.00
30/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3702	4	3702	4	0.00
30/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3728	4	3728	4	0.00
30/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5634	6	5634	6	0.00
30/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5604	6	5604	6	0.00
30/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5573	6	5573	6	0.00
30/12/2022	2037 On 01-February-24			Bond Future	12.03	76.8240	12.0335	76.8240	0.00
30/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5614	6	5614	6	0.00
30/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5645	6	5645	6	0.00
30/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5676	6	5676	6	0.00
30/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4107	4	4107	4	0.00
30/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4128	4	4128	4	0.00
30/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4150	4	4150	4	0.00
30/12/2022	2038 On 02-February-23			Bond Future	129.09	127.5227	129.0918	127.5227	3,782.00
30/12/2022	2038 On 04-May-23			Bond Future	131.61	130.0086	131.6078	130.0086	1,583.00
30/12/2022	2038 On 03-August-23			Bond Future	132.37	130.7380	132.3690	130.7380	0.00
30/12/2022	2038 On 02-November-23			Bond Future	135.06	133.3983	135.0628	133.3983	0.00
30/12/2022	2038 On 01-February-24			Bond Future	135.79	134.0887	135.7851	134.0887	0.00
30/12/2022	2040 On 02-February-23			Bond Future	11.60	80.6567	11.5974	80.6567	138,235.00
30/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	15	0	15	0	0.00
30/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	18	0	18	0	388.00
30/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	542	1	542	1	0.00
30/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3553	3	3553	3	0.00
30/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	527	1	527	1	0.00
30/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	312	0	312	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
30/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4337	4	4337	4	0.00
30/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4479	4	4479	4	0.00
30/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	558	1	558	1	0.00
30/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	676	1	676	1	563.00
30/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	344	0	344	0	388.00
30/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4477	5	4477	5	0.00
30/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3280	4	3280	4	0.00
30/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	689	1	689	1	563.00
30/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3623	4	3623	4	0.00
30/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	451	1	451	1	388.00
30/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	481	1	481	1	0.00
30/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3724	4	3724	4	0.00
30/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3673	4	3673	4	0.00
30/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9446	10	9446	10	0.00
30/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4647	5	4647	5	0.00
30/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9666	10	9666	10	0.00
30/12/2022	2040 On 04-May-23			Bond Future	11.72	82.2097	11.7222	82.2097	300.00
30/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10411	10	10411	10	0.00
30/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2827	3	2827	3	486.00
30/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4701	5	4701	5	0.00
30/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2629	3	2629	3	0.00
30/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	509	0	509	0	388.00
30/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2656	3	2656	3	0.00
30/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1139	1	1139	1	486.00
30/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1476	1	1476	1	388.00
30/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1699	2	1699	2	684.00
30/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2684	3	2684	3	0.00
30/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7572	7	7572	7	0.00
30/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1484	2	1484	2	388.00
30/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4505	5	4505	5	0.00
30/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7593	8	7593	8	0.00
30/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	839	1	839	1	486.00
30/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2732	3	2732	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
30/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6120	6	6120	6	0.00
30/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6634	7	6634	7	0.00
30/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4541	5	4541	5	0.00
30/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10966	11	10966	11	0.00
30/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4577	5	4577	5	0.00
30/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4331	5	4331	5	0.00
30/12/2022	2040 On 03-August-23			Bond Future	11.84	79.3844	11.8382	79.3844	0.00
30/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5833	6	5833	6	0.00
30/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5868	6	5868	6	0.00
30/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5903	6	5903	6	0.00
30/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3598	4	3598	4	0.00
30/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3621	4	3621	4	0.00
30/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3644	4	3644	4	0.00
30/12/2022	2040 On 02-November-23			Bond Future	11.96	80.9815	11.9551	80.9815	0.00
30/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3998	4	3998	4	0.00
30/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3942	4	3942	4	0.00
30/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3970	4	3970	4	0.00
30/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6212	6	6212	6	0.00
30/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6144	6	6144	6	0.00
30/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6178	6	6178	6	0.00
30/12/2022	2040 On 01-February-24			Bond Future	12.08	78.0965	12.0817	78.0965	0.00
30/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5984	6	5984	6	0.00
30/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5951	6	5951	6	0.00
30/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5919	6	5919	6	0.00
30/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4496	5	4496	5	0.00
30/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4472	5	4472	5	0.00
30/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4449	5	4449	5	0.00
30/12/2022	2044 On 02-February-23			Bond Future	11.61	77.4144	11.6099	77.4144	79,400.00
30/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	159	0	159	0	2,500.00
30/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2230	2	2230	2	0.00
30/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	615	1	615	1	0.00
30/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	686	1	686	1	0.00
30/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	25	0	25	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
30/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	383	0	383	0	2,500.00
30/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3244	3	3244	3	0.00
30/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2820	3	2820	3	0.00
30/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2048	2	2048	2	1,700.00
30/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	598	1	598	1	0.00
30/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	519	0	519	0	1,700.00
30/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	582	1	582	1	0.00
30/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3660	4	3660	4	0.00
30/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3609	4	3609	4	0.00
30/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1481	2	1481	2	0.00
30/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1016	1	1016	1	0.00
30/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	834	1	834	1	4,000.00
30/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4417	5	4417	5	0.00
30/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1350	2	1350	2	2,500.00
30/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3360	4	3360	4	0.00
30/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9132	10	9132	10	0.00
30/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3868	4	3868	4	0.00
30/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3558	4	3558	4	0.00
30/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5948	6	5948	6	0.00
30/12/2022	2044 On 04-May-23			Bond Future	11.73	78.9049	11.7280	78.9049	0.00
30/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3713	4	3713	4	0.00
30/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4583	4	4583	4	0.00
30/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2723	3	2723	3	0.00
30/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5517	5	5517	5	0.00
30/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2695	3	2695	3	0.00
30/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2666	3	2666	3	0.00
30/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4692	5	4692	5	0.00
30/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4655	5	4655	5	0.00
30/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3576	4	3576	4	4,115.00
30/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2374	3	2374	3	1,500.00
30/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4618	5	4618	5	0.00
30/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	2918	3	2918	3	4,115.00
30/12/2022	2044 On 03-August-23			Bond Future	11.84	76.1372	11.8374	76.1372	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
30/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5804	6	5804	6	0.00
30/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5734	6	5734	6	0.00
30/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5769	6	5769	6	0.00
30/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3857	4	3857	4	0.00
30/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3833	4	3833	4	0.00
30/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3809	4	3809	4	0.00
30/12/2022	2044 On 02-November-23			Bond Future	11.95	77.6690	11.9473	77.6690	0.00
30/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3971	4	3971	4	0.00
30/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3999	4	3999	4	0.00
30/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4027	4	4027	4	0.00
30/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6362	7	6362	7	0.00
30/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6398	7	6398	7	0.00
30/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6433	7	6433	7	0.00
30/12/2022	2044 On 01-February-24			Bond Future	12.07	74.8429	12.0660	74.8429	0.00
30/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5894	6	5894	6	0.00
30/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5927	6	5927	6	0.00
30/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5959	6	5959	6	0.00
30/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4650	5	4650	5	0.00
30/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	4675	5	4675	5	0.00
30/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	4700	5	4700	5	0.00
30/12/2022	2046 On 02-February-23			Bond Future	116.25	115.1335	116.2505	115.1335	13,685.00
30/12/2022	2046 On 04-May-23			Bond Future	116.48	115.3426	116.4805	115.3426	4,935.00
30/12/2022	2046 On 03-August-23			Bond Future	118.89	117.7303	118.8914	117.7303	0.00
30/12/2022	2046 On 02-November-23			Bond Future	119.22	118.0379	119.2214	118.0379	0.00
30/12/2022	2046 On 01-February-24			Bond Future	121.64	120.4276	121.6353	120.4276	0.00
30/12/2022	2050 On 02-February-23			Bond Future	117.02	115.7609	117.0200	115.7609	10,426.00
30/12/2022	2050 On 04-May-23			Bond Future	119.30	118.0172	119.3003	118.0172	3,359.00
30/12/2022	2050 On 03-August-23			Bond Future	119.59	118.2796	119.5881	118.2796	0.00
30/12/2022	2050 On 02-November-23			Bond Future	122.02	120.6865	122.0216	120.6865	0.00
30/12/2022	2050 On 01-February-24			Bond Future	122.25	120.8902	122.2509	120.8902	0.00
30/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	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
30/12/2022	AL37 On 02-February-23			Index Future	855.45	853.9140	855.4500	853.9140	0.00
30/12/2022	AL37 On 04-May-23			Index Future	871.91	870.3530	871.9130	870.3530	0.00
30/12/2022	AL37 On 03-August-23			Index Future	889.75	888.1640	889.7530	888.1640	0.00
30/12/2022	AL37 On 02-November-23			Index Future	907.66	906.0380	907.6590	906.0380	0.00
30/12/2022	AL37 On 01-February-24			Index Future	925.85	924.1930	925.8480	924.1930	0.00
30/12/2022	AL7T On 02-February-23			Index Future	989.94	986.0920	989.9350	986.0920	0.00
30/12/2022	AL7T On 04-May-23			Index Future	1008.99	1005.0750	1008.9870	1005.0750	0.00
30/12/2022	AL7T On 03-August-23			Index Future	1029.63	1025.6430	1029.6310	1025.6430	0.00
30/12/2022	AL7T On 02-November-23			Index Future	1050.35	1046.2840	1050.3530	1046.2840	0.00
30/12/2022	AL7T On 01-February-24			Index Future	1071.40	1067.2490	1071.4000	1067.2490	0.00
30/12/2022	ALBI On 02-February-23			Index Future	863.38	859.8250	863.3820	859.8250	111.00
30/12/2022	ALBI On 04-May-23			Index Future	880.00	876.3770	879.9990	876.3770	0.00
30/12/2022	ALBI On 03-August-23			Index Future	898.00	894.3110	898.0040	894.3110	0.00
30/12/2022	ALBI On 02-November-23			Index Future	916.08	912.3090	916.0760	912.3090	0.00
30/12/2022	ALBI On 01-February-24			Index Future	934.43	930.5890	934.4330	930.5890	0.00
30/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	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
30/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2022	ES33 On 02-February-23			Bond Future	12.28	74.7689	12.2811	74.7689	350.00
30/12/2022	ES33 On 04-May-23			Bond Future	12.45	72.4325	12.4493	72.4325	0.00
30/12/2022	ES33 On 03-August-23			Bond Future	12.60	73.9327	12.6047	73.9327	0.00
30/12/2022	ES33 On 02-November-23			Bond Future	12.78	71.6424	12.7773	71.6424	0.00
30/12/2022	ES33 On 01-February-24			Bond Future	12.97	73.0917	12.9651	73.0917	0.00
30/12/2022	ES42 On 02-February-23			Bond Future	12.55	72.9088	12.5476	72.9088	4,195.00
30/12/2022	ES42 On 04-May-23			Bond Future	12.70	70.0672	12.7012	70.0672	0.00
30/12/2022	ES42 On 03-August-23			Bond Future	12.84	71.5195	12.8395	71.5195	0.00
30/12/2022	ES42 On 02-November-23			Bond Future	12.99	68.7123	12.9920	68.7123	0.00
30/12/2022	ES42 On 01-February-24			Bond Future	13.15	70.1013	13.1495	70.1013	0.00
30/12/2022	GOVI On 02-February-23			GOVI	851.27	847.7400	851.2680	847.7400	848.00
30/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	4280	0	4280	0	0.00
30/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	4380	0	4380	0	0.00
30/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	4480	0	4480	0	0.00
30/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	3	0	3	0.00
30/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	3	0	3	0.00
30/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	3	0	3	0.00
30/12/2022	GOVI On 04-May-23			GOVI	867.65	864.0600	867.6520	864.0600	0.00
30/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	147720	11	147720	11	0.00
30/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	147920	11	147920	11	0.00
30/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	147820	11	147820	11	0.00
30/12/2022	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
30/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 03-August-23			GOVI	885.40	881.7420	885.4040	881.7420	0.00
30/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	481740	45	481740	45	0.00
30/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	481840	45	481840	45	0.00
30/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	481940	45	481940	45	0.00
30/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 02-November-23			GOVI	903.22	899.4870	903.2230	899.4870	0.00
30/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	174230	14	174230	14	0.00
30/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	174130	14	174130	14	0.00
30/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	174030	14	174030	14	0.00
30/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 01-February-24			GOVI	921.32	917.5110	921.3220	917.5110	0.00
30/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	413420	38	413420	38	0.00
30/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	413320	38	413320	38	0.00
30/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	413220	38	413220	38	0.00
30/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2022	IGOV On 02-February-23			Index Future	325.38	322.4280	325.3800	322.4280	671.00
30/12/2022	IGOV On 04-May-23			Index Future	331.72	328.7140	331.7220	328.7140	16.00
30/12/2022	IGOV On 03-August-23			Index Future	338.59	335.5180	338.5880	335.5180	0.00
30/12/2022	IGOV On 02-November-23			Index Future	345.48	342.3470	345.4790	342.3470	0.00
30/12/2022	IGOV On 01-February-24			Index Future	352.48	349.2810	352.4770	349.2810	0.00
30/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
30/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.29	92.7150	7.2900	92.7150	0.00
30/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
30/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.72	92.2750	7.7150	92.2750	0.00
30/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.1600	7.8300	92.1600	0.00
30/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.88	92.1300	7.8750	92.1300	0.00
30/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.90	92.1100	7.8950	92.1100	0.00
30/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.91	92.0800	7.9100	92.0800	75.00
30/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.89	92.1200	7.8900	92.1200	272.00
30/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.86	92.1600	7.8550	92.1600	0.00
30/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.85	92.1550	7.8500	92.1550	0.00
30/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1650	7.8400	92.1650	68.00
30/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
30/12/2022	R035 On 02-February-23			Bond Future	11.32	87.6099	11.3219	87.6099	145,700.00
30/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4067	4	4067	4	0.00
30/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9982	10	9982	10	0.00
30/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	850	1	850	1	976.00
30/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	871	1	871	1	0.00
30/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	515	0	515	0	0.00
30/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	74	0	74	0	976.00
30/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	259	0	259	0	388.00
30/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	529	0	529	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
30/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	8	0	8	0	582.00
30/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	10	0	10	0	0.00
30/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	12	0	12	0	388.00
30/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3889	4	3889	4	0.00
30/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	544	1	544	1	0.00
30/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	225	0	225	0	0.00
30/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	277	0	277	0	0.00
30/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4204	5	4204	5	582.00
30/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6246	7	6246	7	0.00
30/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4521	5	4521	5	0.00
30/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4308	5	4308	5	0.00
30/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3138	4	3138	4	0.00
30/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	18	0	18	0	976.00
30/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8840	9	8840	9	0.00
30/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9367	10	9367	10	0.00
30/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3183	4	3183	4	0.00
30/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3228	4	3228	4	0.00
30/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2394	3	2394	3	582.00
30/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2432	3	2432	3	0.00
30/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	405	1	405	1	388.00
30/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9102	10	9102	10	0.00
30/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	443	1	443	1	0.00
30/12/2022	R035 On 04-May-23			Bond Future	11.45	84.7934	11.4485	84.7934	104,314.00
30/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2572	2	2572	2	0.00
30/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	965	1	965	1	491.00
30/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	420	0	420	0	388.00
30/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6787	7	6787	7	0.00
30/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2442	2	2442	2	491.00
30/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2520	2	2520	2	0.00
30/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2546	2	2546	2	0.00
30/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1232	1	1232	1	388.00
30/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9703	9	9703	9	0.00
30/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	713	1	713	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6208	7	6208	7	0.00
30/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1358	2	1358	2	388.00
30/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3873	4	3873	4	0.00
30/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10148	11	10148	11	0.00
30/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7051	7	7051	7	0.00
30/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4030	4	4030	4	0.00
30/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	3935	4	3935	4	0.00
30/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3904	4	3904	4	0.00
30/12/2022	R035 On 03-August-23			Bond Future	11.56	86.5294	11.5627	86.5294	0.00
30/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5437	5	5437	5	0.00
30/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5470	5	5470	5	0.00
30/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5503	5	5503	5	0.00
30/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3137	3	3137	3	0.00
30/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3157	3	3157	3	0.00
30/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3177	3	3177	3	0.00
30/12/2022	R035 On 02-November-23			Bond Future	11.69	83.7661	11.6921	83.7661	0.00
30/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3819	4	3819	4	0.00
30/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3767	4	3767	4	0.00
30/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3793	4	3793	4	0.00
30/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5284	6	5284	6	0.00
30/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5314	6	5314	6	0.00
30/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5255	6	5255	6	0.00
30/12/2022	R035 On 01-February-24			Bond Future	11.83	85.4427	11.8337	85.4427	0.00
30/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5633	6	5633	6	0.00
30/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5694	6	5694	6	0.00
30/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5664	6	5664	6	0.00
30/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3807	4	3807	4	0.00
30/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3828	4	3828	4	0.00
30/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3787	4	3787	4	0.00
30/12/2022	R186 On 02-February-23			Bond Future	8.79	106.6867	8.7871	106.6867	73,869.00
30/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	148	0	148	0	0.00
30/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	134	0	134	0	0.00
30/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	141	0	141	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
30/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1678	2	1678	2	0.00
30/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1705	2	1705	2	0.00
30/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1652	2	1652	2	0.00
30/12/2022	R186 On 04-May-23			Bond Future	8.87	108.7400	8.8719	108.7400	12,216.00
30/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1366	1	1366	1	0.00
30/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1381	1	1381	1	0.00
30/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1397	1	1397	1	0.00
30/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1513	2	1513	2	0.00
30/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1497	2	1497	2	0.00
30/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1528	2	1528	2	0.00
30/12/2022	R186 On 03-August-23			Bond Future	8.92	105.6597	8.9228	105.6597	0.00
30/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3264	3	3264	3	0.00
30/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3306	3	3306	3	0.00
30/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3285	3	3285	3	0.00
30/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	918	1	918	1	0.00
30/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	925	1	925	1	0.00
30/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	911	1	911	1	0.00
30/12/2022	R186 On 02-November-23			Bond Future	8.99	107.7857	8.9930	107.7857	0.00
30/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4591	4	4591	4	0.00
30/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2551	2	2551	2	0.00
30/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2569	2	2569	2	0.00
30/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2586	2	2586	2	0.00
30/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2161	2	2161	2	1,715.00
30/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1480	2	1480	2	0.00
30/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1489	2	1489	2	0.00
30/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1498	2	1498	2	0.00
30/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	774	1	774	1	1,715.00
30/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1732	2	1732	2	0.00
30/12/2022	R186 On 01-February-24			Bond Future	9.08	104.6387	9.0801	104.6387	0.00
30/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2601	3	2601	3	0.00
30/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2568	3	2568	3	0.00
30/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2585	3	2585	3	0.00
30/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1493	2	1493	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
30/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1510	2	1510	2	0.00
30/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1502	2	1502	2	0.00
30/12/2022	R197 On 02-February-23			Bond Future	328.68	328.5246	328.6787	328.5246	977.00
30/12/2022	R197 On 04-May-23			Bond Future	335.08	334.9281	335.0837	334.9281	0.00
30/12/2022	R197 On 03-August-23			Bond Future	332.95	332.7957	332.9511	332.7957	0.00
30/12/2022	R197 On 02-November-23			Bond Future	339.73	339.5679	339.7266	339.5679	0.00
30/12/2022	R202 On 02-February-23			Bond Future	250.53	247.6447	250.5251	247.6447	5,950.00
30/12/2022	R202 On 04-May-23			Bond Future	255.41	252.4717	255.4069	252.4717	0.00
30/12/2022	R202 On 03-August-23			Bond Future	255.88	252.8826	255.8764	252.8826	0.00
30/12/2022	R202 On 02-November-23			Bond Future	261.08	258.0286	261.0836	258.0286	0.00
30/12/2022	R202 On 01-February-24			Bond Future	261.42	258.3020	261.4155	258.3020	0.00
30/12/2022	R209 On 02-February-23			Bond Future	11.32	67.6498	11.3199	67.6498	31,486.00
30/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	379	0	379	0	0.00
30/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	357	0	357	0	0.00
30/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	368	0	368	0	0.00
30/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3075	3	3075	3	0.00
30/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3160	3	3160	3	0.00
30/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3117	3	3117	3	0.00
30/12/2022	R209 On 04-May-23			Bond Future	11.43	65.8006	11.4350	65.8006	2,635.00
30/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6121	6	6121	6	0.00
30/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2993	3	2993	3	1,000.00
30/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1799	2	1799	2	0.00
30/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2034	2	2034	2	0.00
30/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2012	2	2012	2	0.00
30/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1990	2	1990	2	0.00
30/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	473	0	473	0	500.00
30/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8164	8	8164	8	0.00
30/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3733	4	3733	4	0.00
30/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3704	4	3704	4	0.00
30/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2671	3	2671	3	0.00
30/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3674	4	3674	4	0.00
30/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4007	4	4007	4	6,250.00
30/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1124	1	1124	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2022	R209 On 03-August-23			Bond Future	11.54	67.1481	11.5367	67.1481	0.00
30/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4831	5	4831	5	0.00
30/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4774	5	4774	5	0.00
30/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4803	5	4803	5	0.00
30/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2855	3	2855	3	0.00
30/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2891	3	2891	3	0.00
30/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2872	3	2872	3	0.00
30/12/2022	R209 On 02-November-23			Bond Future	11.65	65.3480	11.6484	65.3480	0.00
30/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3271	3	3271	3	0.00
30/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3225	3	3225	3	0.00
30/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3248	3	3248	3	0.00
30/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4755	5	4755	5	0.00
30/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4782	5	4782	5	0.00
30/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4728	5	4728	5	0.00
30/12/2022	R209 On 01-February-24			Bond Future	11.77	66.6557	11.7661	66.6557	0.00
30/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5057	5	5057	5	0.00
30/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5085	5	5085	5	0.00
30/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5112	5	5112	5	0.00
30/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3376	4	3376	4	0.00
30/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3394	4	3394	4	0.00
30/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3413	4	3413	4	0.00
30/12/2022	R210 On 02-February-23			Bond Future	223.14	222.1774	223.1425	222.1774	372.00
30/12/2022	R210 On 04-May-23			Bond Future	224.41	223.4228	224.4054	223.4228	0.00
30/12/2022	R210 On 03-August-23			Bond Future	229.05	228.0479	229.0499	228.0479	0.00
30/12/2022	R210 On 02-November-23			Bond Future	230.54	229.5230	230.5437	229.5230	0.00
30/12/2022	R210 On 01-February-24			Bond Future	235.21	234.1704	235.2122	234.1704	0.00
30/12/2022	R213 On 02-February-23			Bond Future	10.63	83.4436	10.6253	83.4436	38,255.00
30/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
30/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	281	0	281	0	0.00
30/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	647	1	647	1	912.00
30/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	295	0	295	0	0.00
30/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	91	0	91	0	0.00
30/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	6949	7	6949	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	308	0	308	0	0.00
30/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	495	0	495	0	0.00
30/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	1785	2	1785	2	476.00
30/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	43	0	43	0	912.00
30/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2204	3	2204	3	0.00
30/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1560	2	1560	2	0.00
30/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2170	3	2170	3	0.00
30/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2239	3	2239	3	0.00
30/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7183	8	7183	8	0.00
30/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3013	3	3013	3	476.00
30/12/2022	R213 On 04-May-23			Bond Future	10.75	81.4983	10.7463	81.4983	0.00
30/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2410	2	2410	2	0.00
30/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2387	2	2387	2	0.00
30/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2434	2	2434	2	0.00
30/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2418	3	2418	3	0.00
30/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2461	3	2461	3	0.00
30/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2439	3	2439	3	0.00
30/12/2022	R213 On 03-August-23			Bond Future	10.85	83.1666	10.8526	83.1666	0.00
30/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5178	5	5178	5	0.00
30/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5149	5	5149	5	0.00
30/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5207	5	5207	5	0.00
30/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	1878	2	1878	2	0.00
30/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	1890	2	1890	2	0.00
30/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1865	2	1865	2	0.00
30/12/2022	R213 On 02-November-23			Bond Future	10.98	81.2873	10.9779	81.2873	0.00
30/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3682	3	3682	3	0.00
30/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3658	3	3658	3	0.00
30/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3706	3	3706	3	0.00
30/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3055	3	3055	3	0.00
30/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3092	3	3092	3	0.00
30/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3074	3	3074	3	0.00
30/12/2022	R213 On 01-February-24			Bond Future	11.12	82.9146	11.1180	82.9146	0.00
30/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4845	5	4845	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
30/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4818	5	4818	5	0.00
30/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4792	5	4792	5	0.00
30/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2405	3	2405	3	0.00
30/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2391	3	2391	3	0.00
30/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2377	3	2377	3	0.00
30/12/2022	R214 On 02-February-23			Bond Future	11.47	64.9439	11.4737	64.9439	71,030.00
30/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
30/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	36	0	36	0	0.00
30/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	354	0	354	0	2,300.00
30/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2469	2	2469	2	0.00
30/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	609	1	609	1	0.00
30/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1811	2	1811	2	2,300.00
30/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	475	0	475	0	0.00
30/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	625	1	625	1	0.00
30/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	577	1	577	1	0.00
30/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	593	1	593	1	0.00
30/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2721	3	2721	3	0.00
30/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2761	3	2761	3	0.00
30/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3493	4	3493	4	0.00
30/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3050	3	3050	3	0.00
30/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1151	1	1151	1	0.00
30/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2682	3	2682	3	0.00
30/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2643	3	2643	3	0.00
30/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	786	1	786	1	0.00
30/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6727	7	6727	7	0.00
30/12/2022	R214 On 02-February-23		Put	Bond Future	34704	35	34704	35	0.00
30/12/2022	R214 On 04-May-23			Bond Future	11.58	62.8961	11.5799	62.8961	0.00
30/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2433	2	2433	2	0.00
30/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2384	2	2384	2	0.00
30/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2408	2	2408	2	0.00
30/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3513	4	3513	4	0.00
30/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3542	4	3542	4	0.00
30/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3484	4	3484	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
30/12/2022	R214 On 03-August-23			Bond Future	11.68	64.1838	11.6751	64.1838	0.00
30/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5271	5	5271	5	0.00
30/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5210	5	5210	5	0.00
30/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5241	5	5241	5	0.00
30/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2881	3	2881	3	0.00
30/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2899	3	2899	3	0.00
30/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2863	3	2863	3	0.00
30/12/2022	R214 On 02-November-23			Bond Future	11.78	62.1763	11.7813	62.1763	0.00
30/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3480	3	3480	3	0.00
30/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3432	3	3432	3	0.00
30/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3456	3	3456	3	0.00
30/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5112	5	5112	5	0.00
30/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5141	5	5141	5	0.00
30/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5084	5	5084	5	0.00
30/12/2022	R214 On 01-February-24			Bond Future	11.90	63.4207	11.8960	63.4207	0.00
30/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5004	5	5004	5	0.00
30/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5031	5	5031	5	0.00
30/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5059	5	5059	5	0.00
30/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3768	4	3768	4	0.00
30/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3788	4	3788	4	0.00
30/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3809	4	3809	4	0.00
30/12/2022	R248 On 02-February-23			Bond Future	11.43	81.3388	11.4310	81.3388	247,738.00
30/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	79	0	79	0	0.00
30/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	780	1	780	1	0.00
30/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	801	1	801	1	0.00
30/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	866	1	866	1	0.00
30/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	662	1	662	1	2,900.00
30/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2432	2	2432	2	2,900.00
30/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2843	3	2843	3	0.00
30/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	822	1	822	1	0.00
30/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3211	4	3211	4	0.00
30/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3115	4	3115	4	0.00
30/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1095	1	1095	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
30/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1326	2	1326	2	0.00
30/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3612	4	3612	4	0.00
30/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3259	4	3259	4	0.00
30/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3308	4	3308	4	0.00
30/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7472	8	7472	8	0.00
30/12/2022	R248 On 04-May-23			Bond Future	11.54	78.4458	11.5383	78.4458	10,946.00
30/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3118	3	3118	3	0.00
30/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3086	3	3086	3	0.00
30/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3150	3	3150	3	0.00
30/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4394	5	4394	5	0.00
30/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4466	5	4466	5	0.00
30/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4430	5	4430	5	0.00
30/12/2022	R248 On 03-August-23			Bond Future	11.64	80.0143	11.6377	80.0143	0.00
30/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6497	6	6497	6	0.00
30/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6460	6	6460	6	0.00
30/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6535	6	6535	6	0.00
30/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3605	4	3605	4	0.00
30/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3650	4	3650	4	0.00
30/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3627	4	3627	4	0.00
30/12/2022	R248 On 02-November-23			Bond Future	11.74	77.2027	11.7390	77.2027	13,000.00
30/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4674	4	4674	4	0.00
30/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4644	4	4644	4	0.00
30/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4613	4	4613	4	0.00
30/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6277	7	6277	7	0.00
30/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6348	7	6348	7	0.00
30/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6312	7	6312	7	0.00
30/12/2022	R248 On 01-February-24			Bond Future	11.85	78.7848	11.8457	78.7848	0.00
30/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6829	7	6829	7	0.00
30/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6794	7	6794	7	0.00
30/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6760	7	6760	7	0.00
30/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4968	5	4968	5	0.00
30/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4943	5	4943	5	0.00
30/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4918	5	4918	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------