



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 January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	2025 On 02-February-23			Bond Future	166.34	166.3365	166.3415	166.3365	6,536.00
18/01/2023	2025 On 04-May-23			Bond Future	169.60	169.5957	169.5964	169.5957	4,823.00
18/01/2023	2025 On 03-August-23			Bond Future	171.29	171.2861	171.2890	171.2861	0.00
18/01/2023	2025 On 02-November-23			Bond Future	174.75	174.7481	174.7514	174.7481	0.00
18/01/2023	2025 On 01-February-24			Bond Future	176.49	176.4822	176.4876	176.4822	0.00
18/01/2023	2029 On 02-February-23			Bond Future	121.31	121.0907	121.3089	121.0907	1,476.00
18/01/2023	2029 On 04-May-23			Bond Future	122.39	122.1679	122.3860	122.1679	387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2023	2029 On 03-August-23			Bond Future	124.86	124.6418	124.8637	124.6418	0.00
18/01/2023	2029 On 02-November-23			Bond Future	126.06	125.8318	126.0596	125.8318	0.00
18/01/2023	2029 On 01-February-24			Bond Future	128.60	128.3704	128.6033	128.3704	0.00
18/01/2023	2030 On 02-February-23			Bond Future	9.66	90.7423	9.6624	90.7423	42,153.00
18/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
18/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	16	0	16	0	388.00
18/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8400	7	8400	7	5,000.00
18/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6577	5	6577	5	0.00
18/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6749	6	6749	6	0.00
18/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1855	1	1855	1	0.00
18/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	1216	1	1216	1	388.00
18/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1595	1	1595	1	0.00
18/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	1088	1	1088	1	0.00
18/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	10	0	10	0	0.00
18/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7558	6	7558	6	5,000.00
18/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1779	1	1779	1	0.00
18/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1817	1	1817	1	0.00
18/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	1120	1	1120	1	0.00
18/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	53	0	53	0	0.00
18/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	719	0	719	0	0.00
18/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	730	1	730	1	102.00
18/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2273	3	2273	3	0.00
18/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	294	1	294	1	102.00
18/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	230	1	230	1	0.00
18/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	1	0	1	0	0.00
18/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3013	4	3013	4	0.00
18/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2822	4	2822	4	0.00
18/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	2	0	2	0	388.00
18/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4144	5	4144	5	0.00
18/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	488	1	488	1	0.00
18/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	428	1	428	1	0.00
18/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	472	1	472	1	0.00
18/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	247	1	247	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
18/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	238	1	238	1	0.00
18/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	2	0	2	0	0.00
18/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
18/01/2023	2030 On 04-May-23			Bond Future	9.76	92.4981	9.7559	92.4981	82,049.00
18/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11883	11	11883	11	0.00
18/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8299	7	8299	7	0.00
18/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9882	9	9882	9	0.00
18/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11619	11	11619	11	0.00
18/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4379	4	4379	4	0.00
18/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1703	1	1703	1	150.00
18/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4750	4	4750	4	350.00
18/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7243	6	7243	6	0.00
18/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3985	3	3985	3	479.00
18/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4312	4	4312	4	0.00
18/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4345	4	4345	4	0.00
18/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1900	1	1900	1	479.00
18/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	2156	2	2156	2	388.00
18/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2725	2	2725	2	1,080.00
18/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	801	1	801	1	388.00
18/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4209	5	4209	5	0.00
18/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2515	3	2515	3	0.00
18/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1613	2	1613	2	0.00
18/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2046	3	2046	3	0.00
18/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2295	3	2295	3	0.00
18/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	878	1	878	1	0.00
18/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	889	1	889	1	0.00
18/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1000	1	1000	1	0.00
18/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	324	0	324	0	150.00
18/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	761	1	761	1	0.00
18/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	868	1	868	1	0.00
18/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	50	0	50	0	479.00
18/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	117	0	117	0	1,080.00
18/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	227	0	227	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
18/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	44	0	44	0	350.00
18/01/2023	2030 On 03-August-23			Bond Future	9.84	90.3423	9.8437	90.3423	0.00
18/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11448	10	11448	10	0.00
18/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	7160	6	7160	6	0.00
18/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12503	11	12503	11	0.00
18/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	7092	6	7092	6	0.00
18/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	7126	6	7126	6	0.00
18/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	4083	3	4083	3	1,012.00
18/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4833	4	4833	4	350.00
18/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1334	2	1334	2	0.00
18/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	719	1	719	1	0.00
18/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	732	1	732	1	0.00
18/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	133	0	133	0	350.00
18/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1651	2	1651	2	0.00
18/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	198	0	198	0	1,012.00
18/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	725	1	725	1	0.00
18/01/2023	2030 On 02-November-23			Bond Future	9.93	92.1472	9.9297	92.1472	149.00
18/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5439	5	5439	5	0.00
18/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5410	5	5410	5	0.00
18/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5381	5	5381	5	0.00
18/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1723	2	1723	2	0.00
18/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1712	2	1712	2	0.00
18/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1700	2	1700	2	0.00
18/01/2023	2030 On 01-February-24			Bond Future	10.03	89.9800	10.0259	89.9800	0.00
18/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6792	6	6792	6	0.00
18/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6762	6	6762	6	0.00
18/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6822	6	6822	6	0.00
18/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1428	2	1428	2	0.00
18/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1446	2	1446	2	0.00
18/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1437	2	1437	2	0.00
18/01/2023	2032 On 02-February-23			Bond Future	10.30	89.8756	10.3046	89.8756	55,503.00
18/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
18/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11916	11	11916	11	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
18/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7751	7	7751	7	0.00
18/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	1069	1	1069	1	0.00
18/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	1101	1	1101	1	0.00
18/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	474	0	474	0	0.00
18/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	823	0	823	0	8,000.00
18/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	1	0	500.00
18/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	123	0	123	0	750.00
18/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	6122	5	6122	5	0.00
18/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	7036	6	7036	6	0.00
18/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1493	1	1493	1	0.00
18/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	2182	1	2182	1	750.00
18/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5880	5	5880	5	0.00
18/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	611	0	611	0	500.00
18/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	1135	1	1135	1	0.00
18/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	625	1	625	1	0.00
18/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1066	2	1066	2	0.00
18/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	10	0	10	0	8,000.00
18/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	251	1	251	1	0.00
18/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	453	1	453	1	454.00
18/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	3	0	3	0	0.00
18/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	8	0	8	0	8,000.00
18/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2219	3	2219	3	0.00
18/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4631	6	4631	6	0.00
18/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	848	2	848	2	0.00
18/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1254	2	1254	2	454.00
18/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	645	1	645	1	0.00
18/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	666	1	666	1	0.00
18/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	2	0	2	0	500.00
18/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
18/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5554	7	5554	7	0.00
18/01/2023	2032 On 04-May-23			Bond Future	10.41	87.4545	10.4075	87.4545	169,736.00
18/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	3149	3	3149	3	400.00
18/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3958	3	3958	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
18/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3992	3	3992	3	0.00
18/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1612	1	1612	1	730.00
18/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2879	2	2879	2	730.00
18/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	14168	13	14168	13	0.00
18/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	4026	3	4026	3	0.00
18/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5776	5	5776	5	400.00
18/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4622	4	4622	4	0.00
18/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1289	2	1289	2	730.00
18/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1545	2	1545	2	0.00
18/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	54	0	54	0	400.00
18/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2241	3	2241	3	0.00
18/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3620	4	3620	4	0.00
18/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1561	2	1561	2	0.00
18/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1578	2	1578	2	0.00
18/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2045	3	2045	3	0.00
18/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	918	1	918	1	0.00
18/01/2023	2032 On 03-August-23			Bond Future	10.50	89.2052	10.5029	89.2052	2,600.00
18/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7411	7	7411	7	0.00
18/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7447	7	7447	7	0.00
18/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7962	7	7962	7	5,000.00
18/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7484	7	7484	7	0.00
18/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1412	1	1412	1	1,500.00
18/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2820	2	2820	2	1,500.00
18/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3867	4	3867	4	0.00
18/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6200	7	6200	7	0.00
18/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1299	2	1299	2	0.00
18/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1175	1	1175	1	0.00
18/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1309	2	1309	2	0.00
18/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1319	2	1319	2	0.00
18/01/2023	2032 On 02-November-23			Bond Future	10.61	86.8281	10.6053	86.8281	0.00
18/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5525	5	5525	5	0.00
18/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5557	5	5557	5	0.00
18/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5588	5	5588	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
18/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2488	3	2488	3	0.00
18/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2505	3	2505	3	0.00
18/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2521	3	2521	3	0.00
18/01/2023	2032 On 01-February-24			Bond Future	10.71	88.5593	10.7145	88.5593	0.00
18/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7328	7	7328	7	0.00
18/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	7261	6	7261	6	0.00
18/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7294	6	7294	6	0.00
18/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2023	2	2023	2	0.00
18/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2035	2	2035	2	0.00
18/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2011	2	2011	2	0.00
18/01/2023	2033 On 02-February-23			Bond Future	117.34	116.9093	117.3377	116.9093	6,992.00
18/01/2023	2033 On 04-May-23			Bond Future	118.25	117.8141	118.2479	117.8141	318.00
18/01/2023	2033 On 03-August-23			Bond Future	120.64	120.1997	120.6416	120.1997	0.00
18/01/2023	2033 On 02-November-23			Bond Future	121.66	121.2095	121.6629	121.2095	0.00
18/01/2023	2033 On 01-February-24			Bond Future	124.12	123.6549	124.1179	123.6549	0.00
18/01/2023	2037 On 02-February-23			Bond Future	11.06	80.9758	11.0645	80.9758	77,791.00
18/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	976	1	976	1	0.00
18/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	1135	1	1135	1	577.00
18/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	916	1	916	1	0.00
18/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	946	1	946	1	0.00
18/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5277	4	5277	4	0.00
18/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1095	2	1095	2	0.00
18/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1126	2	1126	2	0.00
18/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	919	2	919	2	0.00
18/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	29	0	29	0	577.00
18/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1064	2	1064	2	0.00
18/01/2023	2037 On 04-May-23			Bond Future	11.18	82.5427	11.1754	82.5427	57,287.00
18/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13543	12	13543	12	0.00
18/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3378	3	3378	3	0.00
18/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	5080	4	5080	4	400.00
18/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2463	2	2463	2	400.00
18/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5726	5	5726	5	0.00
18/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3310	3	3310	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
18/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3344	3	3344	3	0.00
18/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2237	2	2237	2	703.00
18/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3601	4	3601	4	0.00
18/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2545	3	2545	3	0.00
18/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2570	3	2570	3	0.00
18/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3339	4	3339	4	0.00
18/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	158	0	158	0	400.00
18/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1579	2	1579	2	0.00
18/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1336	2	1336	2	703.00
18/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2520	3	2520	3	0.00
18/01/2023	2037 On 03-August-23			Bond Future	11.28	79.9371	11.2836	79.9371	0.00
18/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	7011	6	7011	6	0.00
18/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6935	6	6935	6	0.00
18/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6973	6	6973	6	0.00
18/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2217	3	2217	3	0.00
18/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2233	3	2233	3	0.00
18/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2201	3	2201	3	0.00
18/01/2023	2037 On 02-November-23			Bond Future	11.39	81.5342	11.3888	81.5342	0.00
18/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	5184	5	5184	5	0.00
18/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	5216	5	5216	5	0.00
18/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	5248	5	5248	5	0.00
18/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4261	5	4261	5	0.00
18/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4236	5	4236	5	0.00
18/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4212	5	4212	5	0.00
18/01/2023	2037 On 01-February-24			Bond Future	11.50	78.9047	11.5022	78.9047	0.00
18/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7700	7	7700	7	0.00
18/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7735	7	7735	7	0.00
18/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7770	7	7770	7	0.00
18/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3268	4	3268	4	0.00
18/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3286	4	3286	4	0.00
18/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3303	4	3303	4	0.00
18/01/2023	2038 On 02-February-23			Bond Future	129.81	129.4786	129.8107	129.4786	2,363.00
18/01/2023	2038 On 04-May-23			Bond Future	132.35	132.0158	132.3508	132.0158	2,863.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2023	2038 On 03-August-23			Bond Future	133.07	132.7272	133.0719	132.7272	0.00
18/01/2023	2038 On 02-November-23			Bond Future	135.76	135.4099	135.7617	135.4099	0.00
18/01/2023	2038 On 01-February-24			Bond Future	136.49	136.1260	136.4870	136.1260	0.00
18/01/2023	2040 On 02-February-23			Bond Future	11.23	82.2244	11.2293	82.2244	103,091.00
18/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	2	0	2	0	0.00
18/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	3	0	3	0	388.00
18/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5255	4	5255	4	0.00
18/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	712	0	712	0	0.00
18/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	738	0	738	0	0.00
18/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	358	0	358	0	0.00
18/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6222	5	6222	5	0.00
18/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6392	5	6392	5	0.00
18/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	765	0	765	0	0.00
18/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	409	0	409	0	388.00
18/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	968	1	968	1	563.00
18/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1225	2	1225	2	0.00
18/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	43	0	43	0	563.00
18/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2194	3	2194	3	0.00
18/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1482	2	1482	2	0.00
18/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	16	0	16	0	388.00
18/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	19	0	19	0	0.00
18/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1521	2	1521	2	0.00
18/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1562	2	1562	2	0.00
18/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7084	8	7084	8	0.00
18/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2346	3	2346	3	0.00
18/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7305	9	7305	9	0.00
18/01/2023	2040 On 04-May-23			Bond Future	11.34	83.8155	11.3394	83.8155	32,803.00
18/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12321	11	12321	11	0.00
18/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3689	3	3689	3	486.00
18/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5958	5	5958	5	0.00
18/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3440	3	3440	3	0.00
18/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3475	3	3475	3	0.00
18/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	578	0	578	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
18/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1481	1	1481	1	486.00
18/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1936	2	1936	2	388.00
18/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2233	2	2233	2	684.00
18/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9235	8	9235	8	0.00
18/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3510	3	3510	3	0.00
18/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2933	4	2933	4	0.00
18/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5537	6	5537	6	0.00
18/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	748	1	748	1	388.00
18/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	350	0	350	0	486.00
18/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1591	2	1591	2	684.00
18/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4255	5	4255	5	0.00
18/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4695	6	4695	6	0.00
18/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8637	10	8637	10	0.00
18/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2961	4	2961	4	0.00
18/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2989	4	2989	4	0.00
18/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2795	3	2795	3	0.00
18/01/2023	2040 On 03-August-23			Bond Future	11.45	80.9850	11.4471	80.9850	0.00
18/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7221	6	7221	6	0.00
18/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7261	6	7261	6	0.00
18/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7300	6	7300	6	0.00
18/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2587	3	2587	3	0.00
18/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2605	3	2605	3	0.00
18/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2623	3	2623	3	0.00
18/01/2023	2040 On 02-November-23			Bond Future	11.55	82.6029	11.5515	82.6029	84.00
18/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5209	5	5209	5	0.00
18/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5143	4	5143	4	0.00
18/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5176	5	5176	5	0.00
18/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4966	6	4966	6	0.00
18/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4909	6	4909	6	0.00
18/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4938	6	4938	6	0.00
18/01/2023	2040 On 01-February-24			Bond Future	11.66	79.7443	11.6636	79.7443	0.00
18/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7929	7	7929	7	0.00
18/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7857	7	7857	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
18/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7893	7	7893	7	0.00
18/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3925	4	3925	4	0.00
18/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3946	4	3946	4	0.00
18/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3905	4	3905	4	0.00
18/01/2023	2044 On 02-February-23			Bond Future	11.26	78.9696	11.2583	78.9696	48,597.00
18/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	128	0	128	0	2,500.00
18/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	937	1	937	1	0.00
18/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3372	2	3372	2	0.00
18/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	819	0	819	0	0.00
18/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	5	0	5	0	0.00
18/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	443	0	443	0	2,500.00
18/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4200	3	4200	3	0.00
18/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4767	4	4767	4	0.00
18/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3105	2	3105	2	1,700.00
18/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	791	0	791	0	0.00
18/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	660	0	660	0	1,700.00
18/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	764	0	764	0	0.00
18/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1557	2	1557	2	0.00
18/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1517	2	1517	2	0.00
18/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	252	1	252	1	0.00
18/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	73	0	73	0	4,000.00
18/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1326	2	1326	2	0.00
18/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	112	0	112	0	0.00
18/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2193	3	2193	3	0.00
18/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	208	0	208	0	2,500.00
18/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6827	8	6827	8	0.00
18/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1477	2	1477	2	0.00
18/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1725	3	1725	3	0.00
18/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3632	5	3632	5	0.00
18/01/2023	2044 On 04-May-23			Bond Future	11.36	80.4978	11.3627	80.4978	51,813.00
18/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4736	4	4736	4	0.00
18/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5770	5	5770	5	0.00
18/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3523	3	3523	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
18/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6857	6	6857	6	0.00
18/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3452	3	3452	3	0.00
18/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3487	3	3487	3	0.00
18/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3113	4	3113	4	0.00
18/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3143	4	3143	4	0.00
18/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2265	3	2265	3	4,115.00
18/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1380	2	1380	2	1,500.00
18/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3084	4	3084	4	0.00
18/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1771	2	1771	2	4,115.00
18/01/2023	2044 On 03-August-23			Bond Future	11.46	77.7261	11.4644	77.7261	0.00
18/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7153	6	7153	6	0.00
18/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	7074	6	7074	6	0.00
18/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7114	6	7114	6	0.00
18/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2833	3	2833	3	0.00
18/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2853	3	2853	3	0.00
18/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2814	3	2814	3	0.00
18/01/2023	2044 On 02-November-23			Bond Future	11.56	79.2789	11.5628	79.2789	0.00
18/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5150	5	5150	5	0.00
18/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5183	5	5183	5	0.00
18/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5217	5	5217	5	0.00
18/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5171	6	5171	6	0.00
18/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5201	6	5201	6	0.00
18/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5231	6	5231	6	0.00
18/01/2023	2044 On 01-February-24			Bond Future	11.67	76.4792	11.6681	76.4792	0.00
18/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7820	7	7820	7	0.00
18/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7856	7	7856	7	0.00
18/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7892	7	7892	7	0.00
18/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4160	5	4160	5	0.00
18/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4181	5	4181	5	0.00
18/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4203	5	4203	5	0.00
18/01/2023	2046 On 02-February-23			Bond Future	117.42	116.9704	117.4171	116.9704	7,964.00
18/01/2023	2046 On 04-May-23			Bond Future	117.68	117.2269	117.6772	117.2269	13,210.00
18/01/2023	2046 On 03-August-23			Bond Future	120.06	119.6008	120.0597	119.6008	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
18/01/2023	2046 On 02-November-23			Bond Future	120.40	119.9295	120.3997	119.9295	0.00
18/01/2023	2046 On 01-February-24			Bond Future	122.83	122.3485	122.8288	122.3485	0.00
18/01/2023	2050 On 02-February-23			Bond Future	118.05	117.7206	118.0536	117.7206	3,243.00
18/01/2023	2050 On 04-May-23			Bond Future	120.36	120.0271	120.3636	120.0271	10,885.00
18/01/2023	2050 On 03-August-23			Bond Future	120.62	120.2772	120.6217	120.2772	0.00
18/01/2023	2050 On 02-November-23			Bond Future	123.06	122.7081	123.0600	122.7081	0.00
18/01/2023	2050 On 01-February-24			Bond Future	123.30	122.9402	123.3013	122.9402	0.00
18/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	AL37 On 02-February-23			Index Future	873.74	868.0740	873.7380	868.0740	0.00
18/01/2023	AL37 On 04-May-23			Index Future	890.62	884.8530	890.6190	884.8530	0.00
18/01/2023	AL37 On 03-August-23			Index Future	908.44	902.5560	908.4360	902.5560	0.00
18/01/2023	AL37 On 02-November-23			Index Future	926.59	920.5940	926.5930	920.5940	0.00
18/01/2023	AL37 On 01-February-24			Index Future	945.09	938.9720	945.0920	938.9720	0.00
18/01/2023	AL7T On 02-February-23			Index Future	1019.14	1007.1100	1019.1350	1007.1100	0.00
18/01/2023	AL7T On 04-May-23			Index Future	1038.83	1026.5770	1038.8250	1026.5770	0.00
18/01/2023	AL7T On 03-August-23			Index Future	1059.61	1047.1150	1059.6060	1047.1150	0.00
18/01/2023	AL7T On 02-November-23			Index Future	1080.79	1068.0430	1080.7850	1068.0430	0.00
18/01/2023	AL7T On 01-February-24			Index Future	1102.36	1089.3640	1102.3620	1089.3640	0.00
18/01/2023	ALBI On 02-February-23			Index Future	887.43	877.1170	887.4340	877.1170	88.00
18/01/2023	ALBI On 04-May-23			Index Future	904.58	894.0700	904.5800	894.0700	23.00
18/01/2023	ALBI On 03-August-23			Index Future	922.68	911.9580	922.6750	911.9580	0.00
18/01/2023	ALBI On 02-November-23			Index Future	941.12	930.1840	941.1170	930.1840	0.00
18/01/2023	ALBI On 01-February-24			Index Future	959.91	948.7540	959.9060	948.7540	0.00
18/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C040 On 06-October-15			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
18/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2023	ES33 On 02-February-23			Bond Future	11.80	76.2001	11.7974	76.2001	350.00
18/01/2023	ES33 On 04-May-23			Bond Future	11.94	73.8991	11.9441	73.8991	0.00
18/01/2023	ES33 On 03-August-23			Bond Future	12.09	75.3958	12.0856	75.3958	0.00
18/01/2023	ES33 On 02-November-23			Bond Future	12.24	73.1252	12.2380	73.1252	0.00
18/01/2023	ES33 On 01-February-24			Bond Future	12.40	74.5992	12.4030	74.5992	0.00
18/01/2023	ES42 On 02-February-23			Bond Future	12.17	74.1936	12.1743	74.1936	4,000.00
18/01/2023	ES42 On 04-May-23			Bond Future	12.31	71.3846	12.3118	71.3846	0.00
18/01/2023	ES42 On 03-August-23			Bond Future	12.44	72.8309	12.4413	72.8309	0.00
18/01/2023	ES42 On 02-November-23			Bond Future	12.58	70.0404	12.5795	70.0404	0.00
18/01/2023	ES42 On 01-February-24			Bond Future	12.72	71.4513	12.7215	71.4513	0.00
18/01/2023	GOVI On 02-February-23			GOVI	875.08	864.9570	875.0810	864.9570	417.00
18/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	242410	14	242410	14	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
18/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	242510	14	242510	14	0.00
18/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	242610	14	242610	14	0.00
18/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 04-May-23			GOVI	891.99	881.6760	891.9880	881.6760	430.00
18/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	391080	29	391080	29	0.00
18/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	391180	29	391180	29	0.00
18/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	391280	29	391280	29	0.00
18/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 03-August-23			GOVI	909.83	899.3150	909.8320	899.3150	0.00
18/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	726020	62	726020	62	0.00
18/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	726220	62	726220	62	0.00
18/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	726120	62	726120	62	0.00
18/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 02-November-23			GOVI	928.02	917.2890	928.0170	917.2890	0.00
18/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	422170	31	422170	31	0.00
18/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	422070	31	422070	31	0.00
18/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	421970	31	421970	31	0.00
18/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 01-February-24			GOVI	946.54	935.6010	946.5440	935.6010	0.00
18/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	665640	56	665640	56	0.00
18/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	665540	56	665540	56	0.00
18/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	665440	56	665440	56	0.00
18/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/01/2023	GOVI On 01-February-24	879.98	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
18/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2023	IGOV On 02-February-23			Index Future	329.72	329.0110	329.7150	329.0110	151.00
18/01/2023	IGOV On 04-May-23			Index Future	336.17	335.4520	336.1670	335.4520	654.00
18/01/2023	IGOV On 03-August-23			Index Future	342.97	342.2430	342.9720	342.2430	0.00
18/01/2023	IGOV On 02-November-23			Index Future	349.91	349.1610	349.9050	349.1610	0.00
18/01/2023	IGOV On 01-February-24			Index Future	356.97	356.2080	356.9680	356.2080	0.00
18/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.6750	7.3170	92.6750	0.00
18/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.51	92.3950	7.5100	92.3950	0.00
18/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.56	92.3550	7.5600	92.3550	0.00
18/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.62	92.2900	7.6200	92.2900	0.00
18/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.62	92.2850	7.6200	92.2850	0.00
18/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.62	92.2600	7.6200	92.2600	0.00
18/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.59	7.5900	7.5900	7.5900	0.00
18/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.55	92.3400	7.5500	92.3400	75.00
18/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.30	92.5750	7.2950	92.5750	272.00
18/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.20	92.6500	7.1950	92.6500	0.00
18/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.13	92.7150	7.1300	92.7150	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
18/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.09	92.7400	7.0900	92.7400	68.00
18/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.18	92.6300	7.1800	92.6300	0.00
18/01/2023	R035 On 02-February-23			Bond Future	10.88	89.3893	10.8763	89.3893	99,695.00
18/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6288	5	6288	5	0.00
18/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12580	11	12580	11	0.00
18/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1614	1	1614	1	976.00
18/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1654	1	1654	1	0.00
18/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	952	0	952	0	0.00
18/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	982	1	982	1	0.00
18/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	73	0	73	0	976.00
18/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	428	0	428	0	388.00
18/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	1	0	1	0	582.00
18/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	2	0	2	0	0.00
18/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	3	0	3	0	388.00
18/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	6074	5	6074	5	0.00
18/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	1013	1	1013	1	0.00
18/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	464	0	464	0	0.00
18/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	360	0	360	0	0.00
18/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2040	3	2040	3	0.00
18/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1861	3	1861	3	0.00
18/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1775	3	1775	3	582.00
18/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3629	5	3629	5	0.00
18/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	990	2	990	2	0.00
18/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
18/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6215	7	6215	7	0.00
18/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6744	8	6744	8	0.00
18/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1019	2	1019	2	0.00
18/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1049	2	1049	2	0.00
18/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	562	1	562	1	582.00
18/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	581	1	581	1	0.00
18/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	10	0	10	0	388.00
18/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6479	8	6479	8	0.00
18/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	12	0	12	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
18/01/2023	R035 On 04-May-23			Bond Future	10.98	86.6157	10.9842	86.6157	140,345.00
18/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5846	5	5846	5	0.00
18/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3620	3	3620	3	0.00
18/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	6137	5	6137	5	0.00
18/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1379	1	1379	1	491.00
18/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	535	0	535	0	388.00
18/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11911	11	11911	11	0.00
18/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8695	8	8695	8	0.00
18/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3551	3	3551	3	0.00
18/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3585	3	3585	3	0.00
18/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1777	1	1777	1	388.00
18/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3448	3	3448	3	491.00
18/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1659	1	1659	1	770.00
18/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	3049	2	3049	2	770.00
18/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2663	3	2663	3	0.00
18/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4269	5	4269	5	0.00
18/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4081	5	4081	5	0.00
18/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2248	3	2248	3	0.00
18/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	593	1	593	1	388.00
18/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	247	0	247	0	491.00
18/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7590	9	7590	9	0.00
18/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4791	6	4791	6	0.00
18/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1138	1	1138	1	770.00
18/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2293	3	2293	3	0.00
18/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2270	3	2270	3	0.00
18/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2364	3	2364	3	0.00
18/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1227	2	1227	2	1,035.00
18/01/2023	R035 On 03-August-23			Bond Future	11.09	88.3493	11.0869	88.3493	0.00
18/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	7034	6	7034	6	0.00
18/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	7072	6	7072	6	0.00
18/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	7110	6	7110	6	0.00
18/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2057	2	2057	2	0.00
18/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2072	2	2072	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
18/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2087	3	2087	3	0.00
18/01/2023	R035 On 02-November-23			Bond Future	11.20	85.6107	11.1991	85.6107	123.00
18/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5198	4	5198	4	0.00
18/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	5134	4	5134	4	0.00
18/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5166	4	5166	4	0.00
18/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3928	5	3928	5	0.00
18/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	3951	5	3951	5	0.00
18/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3904	5	3904	5	0.00
18/01/2023	R035 On 01-February-24			Bond Future	11.32	87.3178	11.3211	87.3178	0.00
18/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7784	7	7784	7	0.00
18/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7715	7	7715	7	0.00
18/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7750	7	7750	7	0.00
18/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3116	4	3116	4	0.00
18/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3132	4	3132	4	0.00
18/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3099	4	3099	4	0.00
18/01/2023	R186 On 02-February-23			Bond Future	8.11	108.4514	8.1095	108.4514	42,419.00
18/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	933	0	933	0	0.00
18/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	880	0	880	0	0.00
18/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	907	0	907	0	0.00
18/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	155	0	155	0	0.00
18/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	162	0	162	0	0.00
18/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	148	0	148	0	0.00
18/01/2023	R186 On 04-May-23			Bond Future	8.13	110.5495	8.1350	110.5495	83,950.00
18/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1563	1	1563	1	200.00
18/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2619	2	2619	2	0.00
18/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2594	2	2594	2	0.00
18/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2644	2	2644	2	0.00
18/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	409	1	409	1	0.00
18/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	416	1	416	1	0.00
18/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	842	1	842	1	200.00
18/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	403	1	403	1	0.00
18/01/2023	R186 On 03-August-23			Bond Future	8.14	107.4569	8.1375	107.4569	0.00
18/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	5008	4	5008	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
18/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4957	4	4957	4	0.00
18/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4982	4	4982	4	0.00
18/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	276	0	276	0	0.00
18/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	279	0	279	0	0.00
18/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	273	0	273	0	0.00
18/01/2023	R186 On 02-November-23			Bond Future	8.14	109.6040	8.1393	109.6040	1,257.00
18/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	4104	4	4104	4	0.00
18/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	4082	4	4082	4	0.00
18/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6466	6	6466	6	0.00
18/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3587	3	3587	3	1,715.00
18/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	4126	4	4126	4	0.00
18/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	648	1	648	1	0.00
18/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	278	0	278	0	1,715.00
18/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	787	1	787	1	0.00
18/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	658	1	658	1	0.00
18/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	653	1	653	1	0.00
18/01/2023	R186 On 01-February-24			Bond Future	8.14	106.4853	8.1431	106.4853	0.00
18/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4232	4	4232	4	0.00
18/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	4192	4	4192	4	0.00
18/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4212	4	4212	4	0.00
18/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	713	1	713	1	0.00
18/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	723	1	723	1	0.00
18/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	718	1	718	1	0.00
18/01/2023	R197 On 02-February-23			Bond Future	329.08	328.9983	329.0754	328.9983	877.00
18/01/2023	R197 On 04-May-23			Bond Future	335.51	335.4444	335.5148	335.4444	0.00
18/01/2023	R197 On 03-August-23			Bond Future	333.24	333.1719	333.2398	333.1719	0.00
18/01/2023	R197 On 02-November-23			Bond Future	339.98	339.9056	339.9755	339.9056	0.00
18/01/2023	R202 On 02-February-23			Bond Future	251.80	251.1062	251.8028	251.1062	1,515.00
18/01/2023	R202 On 04-May-23			Bond Future	256.73	256.0262	256.7301	256.0262	4,448.00
18/01/2023	R202 On 03-August-23			Bond Future	257.11	256.3955	257.1115	256.3955	0.00
18/01/2023	R202 On 02-November-23			Bond Future	262.31	261.5777	262.3084	261.5777	0.00
18/01/2023	R202 On 01-February-24			Bond Future	262.65	261.8987	262.6484	261.8987	0.00
18/01/2023	R209 On 02-February-23			Bond Future	10.88	69.1439	10.8834	69.1439	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	672	0	672	0	0.00
18/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	627	0	627	0	0.00
18/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	649	0	649	0	0.00
18/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1115	2	1115	2	0.00
18/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1176	2	1176	2	0.00
18/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1145	2	1145	2	0.00
18/01/2023	R209 On 04-May-23			Bond Future	10.98	67.3302	10.9818	67.3302	17,981.00
18/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	4099	3	4099	3	1,000.00
18/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7791	7	7791	7	0.00
18/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2865	2	2865	2	0.00
18/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2551	2	2551	2	2,500.00
18/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2807	2	2807	2	0.00
18/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2836	2	2836	2	0.00
18/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	610	0	610	0	500.00
18/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1366	1	1366	1	2,500.00
18/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	3940	5	3940	5	0.00
18/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	5999	7	5999	7	0.00
18/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2225	3	2225	3	0.00
18/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2247	3	2247	3	0.00
18/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1475	2	1475	2	0.00
18/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2457	3	2457	3	6,250.00
18/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2203	3	2203	3	0.00
18/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	492	1	492	1	8,500.00
18/01/2023	R209 On 03-August-23			Bond Future	11.07	68.6780	11.0738	68.6780	0.00
18/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	6142	5	6142	5	0.00
18/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	6109	5	6109	5	0.00
18/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	6076	5	6076	5	0.00
18/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1847	2	1847	2	0.00
18/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1874	2	1874	2	0.00
18/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1861	2	1861	2	0.00
18/01/2023	R209 On 02-November-23			Bond Future	11.17	66.8991	11.1706	66.8991	5,720.00
18/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4447	4	4447	4	0.00
18/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4419	4	4419	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
18/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4391	4	4391	4	0.00
18/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3592	4	3592	4	0.00
18/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3571	4	3571	4	0.00
18/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3549	4	3549	4	0.00
18/01/2023	R209 On 01-February-24			Bond Future	11.27	68.2330	11.2720	68.2330	0.00
18/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6829	6	6829	6	0.00
18/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6798	6	6798	6	0.00
18/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6860	6	6860	6	0.00
18/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2727	3	2727	3	0.00
18/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2741	3	2741	3	0.00
18/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2756	3	2756	3	0.00
18/01/2023	R210 On 02-February-23			Bond Future	223.54	223.5267	223.5426	223.5267	372.00
18/01/2023	R210 On 04-May-23			Bond Future	224.83	224.8209	224.8283	224.8209	72.00
18/01/2023	R210 On 03-August-23			Bond Future	229.38	229.3736	229.3798	229.3736	0.00
18/01/2023	R210 On 02-November-23			Bond Future	230.85	230.8433	230.8530	230.8433	0.00
18/01/2023	R210 On 01-February-24			Bond Future	235.51	235.5001	235.5110	235.5001	0.00
18/01/2023	R213 On 02-February-23			Bond Future	10.08	85.2588	10.0846	85.2588	20,450.00
18/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
18/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1894	1	1894	1	912.00
18/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	1147	1	1147	1	0.00
18/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	1116	1	1116	1	0.00
18/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	1180	1	1180	1	0.00
18/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1594	1	1594	1	0.00
18/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	568	0	568	0	0.00
18/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9467	8	9467	8	0.00
18/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
18/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	497	1	497	1	0.00
18/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	246	1	246	1	0.00
18/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	324	1	324	1	476.00
18/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	512	1	512	1	0.00
18/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	481	1	481	1	0.00
18/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4623	6	4623	6	0.00
18/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	930	2	930	2	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2023	R213 On 04-May-23			Bond Future	10.18	83.3566	10.1801	83.3566	32,873.00
18/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3825	3	3825	3	0.00
18/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3794	3	3794	3	0.00
18/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3857	3	3857	3	0.00
18/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1224	2	1224	2	0.00
18/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1251	2	1251	2	0.00
18/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1237	2	1237	2	0.00
18/01/2023	R213 On 03-August-23			Bond Future	10.27	85.0249	10.2689	85.0249	0.00
18/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6904	6	6904	6	0.00
18/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6870	6	6870	6	0.00
18/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6938	6	6938	6	0.00
18/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	972	1	972	1	0.00
18/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	980	1	980	1	0.00
18/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	964	1	964	1	0.00
18/01/2023	R213 On 02-November-23			Bond Future	10.37	83.1715	10.3692	83.1715	1,911.00
18/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5293	5	5293	5	0.00
18/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5263	5	5263	5	0.00
18/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5322	5	5322	5	0.00
18/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	1998	2	1998	2	0.00
18/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2025	2	2025	2	0.00
18/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2012	2	2012	2	0.00
18/01/2023	R213 On 01-February-24			Bond Future	10.48	84.8303	10.4808	84.8303	0.00
18/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6846	6	6846	6	0.00
18/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6816	6	6816	6	0.00
18/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6785	6	6785	6	0.00
18/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1678	2	1678	2	0.00
18/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1669	2	1669	2	0.00
18/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1659	2	1659	2	0.00
18/01/2023	R214 On 02-February-23			Bond Future	11.11	66.1501	11.1082	66.1501	71,030.00
18/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
18/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	13	0	13	0	0.00
18/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	655	0	655	0	0.00
18/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	451	0	451	0	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3729	3	3729	3	0.00
18/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	882	0	882	0	0.00
18/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2803	2	2803	2	2,300.00
18/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	855	0	855	0	0.00
18/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	909	0	909	0	0.00
18/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	828	0	828	0	0.00
18/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1040	2	1040	2	0.00
18/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1011	2	1011	2	0.00
18/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1618	2	1618	2	0.00
18/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	171	0	171	0	0.00
18/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	983	2	983	2	0.00
18/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	955	2	955	2	0.00
18/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	74	0	74	0	0.00
18/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1258	2	1258	2	0.00
18/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4732	6	4732	6	0.00
18/01/2023	R214 On 02-February-23		Put	Bond Future	32732	34	32732	34	0.00
18/01/2023	R214 On 04-May-23			Bond Future	11.20	64.1318	11.2012	64.1318	22,783.00
18/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3188	3	3188	3	0.00
18/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	3126	3	3126	3	0.00
18/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3157	3	3157	3	0.00
18/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2246	3	2246	3	0.00
18/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2269	3	2269	3	0.00
18/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2224	3	2224	3	0.00
18/01/2023	R214 On 03-August-23			Bond Future	11.29	65.4154	11.2893	65.4154	0.00
18/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6429	6	6429	6	0.00
18/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6361	6	6361	6	0.00
18/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6395	6	6395	6	0.00
18/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2009	2	2009	2	0.00
18/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2023	2	2023	2	0.00
18/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1995	2	1995	2	0.00
18/01/2023	R214 On 02-November-23			Bond Future	11.38	63.4238	11.3840	63.4238	0.00
18/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4531	4	4531	4	0.00
18/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4474	4	4474	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
18/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4503	4	4503	4	0.00
18/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4101	5	4101	5	0.00
18/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4125	5	4125	5	0.00
18/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4077	5	4077	5	0.00
18/01/2023	R214 On 01-February-24			Bond Future	11.49	64.6886	11.4855	64.6886	0.00
18/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6576	6	6576	6	0.00
18/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6607	6	6607	6	0.00
18/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6637	6	6637	6	0.00
18/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3251	4	3251	4	0.00
18/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3269	4	3269	4	0.00
18/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3286	4	3286	4	0.00
18/01/2023	R248 On 02-February-23			Bond Future	11.11	82.9841	11.1072	82.9841	56,418.00
18/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	36	0	36	0	0.00
18/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1015	1	1015	1	0.00
18/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1151	1	1151	1	0.00
18/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1048	1	1048	1	0.00
18/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	829	1	829	1	2,900.00
18/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	3522	3	3522	3	2,900.00
18/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4091	3	4091	3	0.00
18/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1081	1	1081	1	0.00
18/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1271	2	1271	2	0.00
18/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1201	2	1201	2	0.00
18/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	145	0	145	0	0.00
18/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	217	0	217	0	0.00
18/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1581	2	1581	2	0.00
18/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1307	2	1307	2	0.00
18/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1344	2	1344	2	0.00
18/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5230	6	5230	6	0.00
18/01/2023	R248 On 04-May-23			Bond Future	11.20	80.1308	11.2021	80.1308	248,474.00
18/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3938	3	3938	3	0.00
18/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3899	3	3899	3	0.00
18/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3976	3	3976	3	0.00
18/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2974	3	2974	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
18/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3031	4	3031	4	0.00
18/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3002	4	3002	4	0.00
18/01/2023	R248 On 03-August-23			Bond Future	11.29	81.6971	11.2949	81.6971	0.00
18/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7777	7	7777	7	0.00
18/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7735	7	7735	7	0.00
18/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7819	7	7819	7	0.00
18/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2633	3	2633	3	0.00
18/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2670	3	2670	3	0.00
18/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2651	3	2651	3	0.00
18/01/2023	R248 On 02-November-23			Bond Future	11.39	78.9083	11.3859	78.9083	13,000.00
18/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5757	5	5757	5	0.00
18/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5721	5	5721	5	0.00
18/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5685	5	5685	5	0.00
18/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5069	6	5069	6	0.00
18/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5129	6	5129	6	0.00
18/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5099	6	5099	6	0.00
18/01/2023	R248 On 01-February-24			Bond Future	11.48	80.5187	11.4808	80.5187	0.00
18/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8390	8	8390	8	0.00
18/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8352	8	8352	8	0.00
18/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8314	8	8314	8	0.00
18/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4192	5	4192	5	0.00
18/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4171	5	4171	5	0.00
18/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4149	5	4149	5	0.00