



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/01/2023 TO: 30/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	2025 On 02-February-23			Bond Future	166.36	166.2612	166.3557	166.2612	5,972.00
30/01/2023	2025 On 04-May-23			Bond Future	169.57	169.4789	169.5744	169.4789	5,237.00
30/01/2023	2025 On 03-August-23			Bond Future	171.21	171.1101	171.2076	171.1101	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2025 On 02-November-23			Bond Future	174.58	174.4782	174.5778	174.4782	0.00
30/01/2023	2025 On 01-February-24			Bond Future	176.24	176.1387	176.2401	176.1387	0.00
30/01/2023	2029 On 02-February-23			Bond Future	120.52	120.5901	120.5163	120.5901	824.00
30/01/2023	2029 On 04-May-23			Bond Future	121.55	121.6273	121.5515	121.6273	1,045.00
30/01/2023	2029 On 03-August-23			Bond Future	123.97	124.0468	123.9693	124.0468	728.00
30/01/2023	2029 On 02-November-23			Bond Future	125.08	125.1617	125.0828	125.1617	0.00
30/01/2023	2029 On 01-February-24			Bond Future	127.55	127.6341	127.5539	127.6341	0.00
30/01/2023	2030 On 02-February-23			Bond Future	9.69	91.8758	91.7156	91.8758	34,304.00
30/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
30/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	0	0	0	0	388.00
30/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8266	8	8	8	5,000.00
30/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6441	7	6	7	0.00
30/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6613	7	7	7	0.00
30/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1512	2	2	2	0.00
30/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	776	1	1	1	388.00
30/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1211	1	1	1	0.00
30/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	636	1	1	1	0.00
30/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7423	8	7	8	5,000.00
30/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1425	2	1	2	0.00
30/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1468	2	1	2	0.00
30/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	670	1	1	1	0.00
30/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	277	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	423	0	0	0	102.00
30/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2354	2	2	2	0.00
30/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	45	0	0	0	102.00
30/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	22	0	0	0	0.00
30/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3137	3	3	3	0.00
30/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2941	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
30/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4278	4	4	4	0.00
30/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	170	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	122	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	157	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	27	0	0	0	0.00
30/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	24	0	0	0	0.00
30/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 04-May-23			Bond Future	9.79	93.6311	93.4673	93.6311	81,063.00
30/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11713	12	12	12	0.00
30/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8102	8	8	8	0.00
30/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9699	10	10	10	0.00
30/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11448	12	11	12	0.00
30/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4157	4	4	4	0.00
30/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1516	2	2	2	150.00
30/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4530	5	5	5	350.00
30/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7038	7	7	7	0.00
30/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3763	4	4	4	479.00
30/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4090	4	4	4	0.00
30/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4124	4	4	4	0.00
30/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1704	2	2	2	479.00
30/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1953	2	2	2	388.00
30/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2510	3	3	3	1,080.00
30/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	669	1	1	1	388.00
30/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4235	4	4	4	0.00
30/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2485	2	2	2	0.00
30/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1556	2	2	2	0.00
30/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2000	2	2	2	0.00
30/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2257	2	2	2	0.00
30/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	814	1	1	1	0.00
30/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	825	1	1	1	0.00
30/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	936	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	277	0	0	0	150.00
30/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	698	1	1	1	0.00
30/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	804	1	1	1	0.00
30/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	36	0	0	0	479.00
30/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	91	0	0	0	1,080.00
30/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	187	0	0	0	388.00
30/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	31	0	0	0	350.00
30/01/2023	2030 On 03-August-23			Bond Future	9.89	91.4643	91.2972	91.4643	5,629.00
30/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11231	11	11	11	0.00
30/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6963	7	7	7	0.00
30/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12291	12	12	12	0.00
30/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6895	7	7	7	0.00
30/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3907	4	4	4	1,012.00
30/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4649	5	5	5	350.00
30/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6929	7	7	7	0.00
30/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	716	1	1	1	0.00
30/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1344	1	1	1	0.00
30/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	729	1	1	1	0.00
30/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	115	0	0	0	350.00
30/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1668	2	2	2	0.00
30/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	175	0	0	0	1,012.00
30/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	722	1	1	1	0.00
30/01/2023	2030 On 02-November-23			Bond Future	9.99	93.2427	93.0725	93.2427	149.00
30/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5225	5	5	5	0.00
30/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5167	5	5	5	0.00
30/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5196	5	5	5	0.00
30/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1744	2	2	2	0.00
30/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1756	2	2	2	0.00
30/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1733	2	2	2	0.00
30/01/2023	2030 On 01-February-24			Bond Future	10.10	91.0580	90.8847	91.0580	0.00
30/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6677	7	7	7	0.00
30/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6648	7	7	7	0.00
30/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6706	7	7	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
30/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1603	2	2	2	0.00
30/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1622	2	2	2	0.00
30/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1613	2	2	2	0.00
30/01/2023	2032 On 02-February-23			Bond Future	10.35	90.9804	90.7189	90.9804	51,613.00
30/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
30/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11692	12	12	12	0.00
30/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7525	8	8	8	0.00
30/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	499	1	0	1	0.00
30/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	530	1	1	1	0.00
30/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	74	0	0	0	0.00
30/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	284	1	0	1	8,000.00
30/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
30/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	2	0	0	0	750.00
30/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5890	6	6	6	0.00
30/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6809	7	7	7	0.00
30/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	942	1	1	1	0.00
30/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1732	2	2	2	750.00
30/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5645	6	6	6	0.00
30/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	563	1	1	1	0.00
30/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	140	0	0	0	500.00
30/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	820	1	1	1	0.00
30/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	278	0	0	0	0.00
30/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	8,000.00
30/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	25	0	0	0	0.00
30/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	127	0	0	0	454.00
30/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
30/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2321	2	2	2	0.00
30/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4854	5	5	5	0.00
30/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	533	1	1	1	0.00
30/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1078	1	1	1	454.00
30/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	298	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
30/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	320	0	0	0	0.00
30/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
30/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
30/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5778	6	6	6	0.00
30/01/2023	2032 On 04-May-23			Bond Future	10.45	88.5590	88.2920	88.5590	182,446.00
30/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3724	4	4	4	0.00
30/01/2023	2032 On 04-May-23	11.00	Call	Bond Future	4136	4	4	4	0.00
30/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2632	3	3	3	730.00
30/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2896	3	3	3	400.00
30/01/2023	2032 On 04-May-23	9.85	Call	Bond Future	1077	1	1	1	6,500.00
30/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1407	2	1	2	730.00
30/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3691	4	4	4	0.00
30/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5494	6	5	6	400.00
30/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4347	5	4	5	0.00
30/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3758	4	4	4	0.00
30/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13904	14	14	14	0.00
30/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	38	0	0	0	400.00
30/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1525	1	2	1	0.00
30/01/2023	2032 On 04-May-23	9.85	Put	Bond Future	4311	4	4	4	0.00
30/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1262	1	1	1	730.00
30/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1559	2	2	2	0.00
30/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3663	4	4	4	0.00
30/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2040	2	2	2	0.00
30/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2241	2	2	2	0.00
30/01/2023	2032 On 04-May-23	11.00	Put	Bond Future	1350	1	1	1	13,000.00
30/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1542	1	2	1	0.00
30/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	884	1	1	1	0.00
30/01/2023	2032 On 03-August-23			Bond Future	10.56	90.2996	90.0273	90.2996	2,600.00
30/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7115	7	7	7	0.00
30/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7078	7	7	7	0.00
30/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7151	7	7	7	0.00
30/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7628	8	8	8	5,000.00
30/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1217	1	1	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2552	3	3	3	1,500.00
30/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3884	4	4	4	0.00
30/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6290	6	6	6	0.00
30/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1126	1	1	1	0.00
30/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1250	1	1	1	0.00
30/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1271	1	1	1	0.00
30/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1260	1	1	1	0.00
30/01/2023	2032 On 02-November-23			Bond Future	10.67	87.8971	87.6196	87.8971	0.00
30/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5327	6	5	6	0.00
30/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5358	6	5	6	0.00
30/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5389	6	5	6	0.00
30/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2626	3	3	3	0.00
30/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2643	3	3	3	0.00
30/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2660	3	3	3	0.00
30/01/2023	2032 On 01-February-24			Bond Future	10.79	89.6124	89.3296	89.6124	0.00
30/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7041	7	7	7	0.00
30/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6976	7	7	7	0.00
30/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7008	7	7	7	0.00
30/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2118	2	2	2	0.00
30/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2131	2	2	2	0.00
30/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2106	2	2	2	0.00
30/01/2023	2033 On 02-February-23			Bond Future	115.18	114.9268	115.1824	114.9268	955.00
30/01/2023	2033 On 04-May-23			Bond Future	116.03	115.7653	116.0251	115.7653	1,470.00
30/01/2023	2033 On 03-August-23			Bond Future	118.33	118.0681	118.3330	118.0681	6,141.00
30/01/2023	2033 On 02-November-23			Bond Future	119.25	118.9759	119.2462	118.9759	0.00
30/01/2023	2033 On 01-February-24			Bond Future	121.60	121.3261	121.6020	121.3261	0.00
30/01/2023	2037 On 02-February-23			Bond Future	11.19	81.7402	81.3861	81.7402	38,244.00
30/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	155	0	0	0	0.00
30/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	241	1	0	1	577.00
30/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	128	0	0	0	0.00
30/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	141	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
30/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4509	5	5	5	0.00
30/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1029	1	1	1	0.00
30/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1077	1	1	1	0.00
30/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	764	1	1	1	0.00
30/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	0	0	0	0	577.00
30/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	982	1	1	1	0.00
30/01/2023	2037 On 04-May-23			Bond Future	11.31	83.3018	82.9405	83.3018	60,571.00
30/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12758	13	13	13	0.00
30/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2848	3	3	3	0.00
30/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2009	2	2	2	400.00
30/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4451	5	4	5	400.00
30/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5070	5	5	5	0.00
30/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2785	3	3	3	0.00
30/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1805	2	2	2	703.00
30/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2817	3	3	3	0.00
30/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2789	3	3	3	0.00
30/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3940	4	4	4	0.00
30/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2817	3	3	3	0.00
30/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3656	3	4	3	0.00
30/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	145	0	0	0	400.00
30/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1721	2	2	2	0.00
30/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1451	1	1	1	703.00
30/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2761	3	3	3	0.00
30/01/2023	2037 On 03-August-23			Bond Future	11.42	80.6816	80.3131	80.6816	71,091.00
30/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6359	7	6	7	0.00
30/01/2023	2037 On 03-August-23	11.00	Call	Bond Future	2728	3	3	3	1,800.00
30/01/2023	2037 On 03-August-23	10.30	Call	Bond Future	1293	1	1	1	1,800.00
30/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6323	7	6	7	0.00
30/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6286	7	6	7	0.00
30/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2400	2	2	2	0.00
30/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2383	2	2	2	0.00
30/01/2023	2037 On 03-August-23	10.30	Put	Bond Future	8198	8	8	8	0.00
30/01/2023	2037 On 03-August-23	11.00	Put	Bond Future	5235	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2366	2	2	2	0.00
30/01/2023	2037 On 02-November-23			Bond Future	11.54	82.2501	81.8746	82.2501	0.00
30/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4660	5	5	5	0.00
30/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4690	5	5	5	0.00
30/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4720	5	5	5	0.00
30/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4612	4	5	4	0.00
30/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4586	4	5	4	0.00
30/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4559	4	5	4	0.00
30/01/2023	2037 On 01-February-24			Bond Future	11.67	79.6002	79.2175	79.6002	0.00
30/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7294	8	7	8	0.00
30/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7327	8	7	8	0.00
30/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7360	8	7	8	0.00
30/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3786	4	4	4	0.00
30/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3805	4	4	4	0.00
30/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3824	4	4	4	0.00
30/01/2023	2038 On 02-February-23			Bond Future	129.15	126.9048	129.1549	126.9048	1,263.00
30/01/2023	2038 On 04-May-23			Bond Future	131.65	129.3608	131.6539	129.3608	4,627.00
30/01/2023	2038 On 03-August-23			Bond Future	132.32	129.9764	132.3151	129.9764	0.00
30/01/2023	2038 On 02-November-23			Bond Future	134.92	132.5347	134.9196	132.5347	0.00
30/01/2023	2038 On 01-February-24			Bond Future	135.57	133.1430	135.5748	133.1430	0.00
30/01/2023	2040 On 02-February-23			Bond Future	11.34	83.1716	82.7268	83.1716	86,260.00
30/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
30/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	66	0	0	0	0.00
30/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4516	5	5	5	0.00
30/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	59	0	0	0	0.00
30/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	5	0	0	0	0.00
30/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5507	6	6	6	0.00
30/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5680	6	6	6	0.00
30/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	74	0	0	0	0.00
30/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	153	0	0	0	563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	9	0	0	0	388.00
30/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2489	2	2	2	0.00
30/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1105	1	1	1	0.00
30/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	0	0	0	0	563.00
30/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1487	1	1	1	0.00
30/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	388.00
30/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1604	1	2	1	0.00
30/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1545	1	2	1	0.00
30/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7777	7	8	7	0.00
30/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2689	2	3	2	0.00
30/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7999	8	8	8	0.00
30/01/2023	2040 On 04-May-23			Bond Future	11.45	84.7605	84.3068	84.7605	48,755.00
30/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11575	12	12	12	0.00
30/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3110	3	3	3	486.00
30/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5280	6	5	6	0.00
30/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2877	3	3	3	0.00
30/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1773	2	2	2	684.00
30/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2910	3	3	3	0.00
30/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1115	1	1	1	486.00
30/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1510	2	2	2	388.00
30/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	382	0	0	0	388.00
30/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2943	3	3	3	0.00
30/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8501	9	9	9	0.00
30/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	742	1	1	1	388.00
30/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3093	3	3	3	0.00
30/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5898	6	6	6	0.00
30/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	332	0	0	0	486.00
30/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1640	2	2	2	684.00
30/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9168	9	9	9	0.00
30/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4996	5	5	5	0.00
30/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3123	3	3	3	0.00
30/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4522	4	5	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
30/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3154	3	3	3	0.00
30/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2944	3	3	3	0.00
30/01/2023	2040 On 03-August-23			Bond Future	11.57	81.9186	81.4559	81.9186	91,614.00
30/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6540	7	7	7	0.00
30/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6578	7	7	7	0.00
30/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6617	7	7	7	0.00
30/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2675	3	3	3	0.00
30/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2694	3	3	3	0.00
30/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2713	3	3	3	0.00
30/01/2023	2040 On 02-November-23			Bond Future	11.69	83.5110	83.0394	83.5110	84.00
30/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4744	5	5	5	0.00
30/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4681	5	5	5	0.00
30/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4712	5	5	5	0.00
30/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5335	5	5	5	0.00
30/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5275	5	5	5	0.00
30/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5305	5	5	5	0.00
30/01/2023	2040 On 01-February-24			Bond Future	11.81	80.6355	80.1548	80.6355	3.00
30/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7616	8	8	8	0.00
30/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7581	8	8	8	0.00
30/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7547	8	8	8	0.00
30/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4518	4	5	4	0.00
30/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4497	4	4	4	0.00
30/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4475	4	4	4	0.00
30/01/2023	2044 On 02-February-23			Bond Future	11.40	79.5660	79.2132	79.5660	35,997.00
30/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	0	0	0	0	2,500.00
30/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	98	0	0	0	0.00
30/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2277	3	2	3	0.00
30/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	63	0	0	0	0.00
30/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	7	0	0	0	2,500.00
30/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3181	4	3	4	0.00
30/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	56	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
30/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3784	4	4	4	0.00
30/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	1981	2	2	2	1,700.00
30/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	30	0	0	0	1,700.00
30/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	50	0	0	0	0.00
30/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1754	2	2	2	0.00
30/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	39	0	0	0	0.00
30/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	1	0	0	0	4,000.00
30/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1398	1	1	1	0.00
30/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1693	2	2	2	0.00
30/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	4	0	0	0	0.00
30/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2667	2	3	2	0.00
30/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	23	0	0	0	2,500.00
30/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7733	7	8	7	0.00
30/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1632	1	2	1	0.00
30/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2006	2	2	2	0.00
30/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4415	4	4	4	0.00
30/01/2023	2044 On 04-May-23			Bond Future	11.51	81.0861	80.7261	81.0861	54,557.00
30/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	3979	4	4	4	0.00
30/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4958	5	5	5	0.00
30/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6002	6	6	6	0.00
30/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2853	3	3	3	0.00
30/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2788	3	3	3	0.00
30/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2820	3	3	3	0.00
30/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3392	3	3	3	0.00
30/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3424	3	3	3	0.00
30/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2453	2	2	2	4,115.00
30/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3359	3	3	3	0.00
30/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1471	1	1	1	1,500.00
30/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1904	2	2	2	4,115.00
30/01/2023	2044 On 03-August-23			Bond Future	11.62	78.2972	77.9299	78.2972	21,473.00
30/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6342	7	6	7	0.00
30/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6266	7	6	7	0.00
30/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6304	7	6	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
30/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3016	3	3	3	0.00
30/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3037	3	3	3	0.00
30/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2996	3	3	3	0.00
30/01/2023	2044 On 02-November-23			Bond Future	11.73	79.8193	79.4450	79.8193	0.00
30/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4592	5	5	5	0.00
30/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4623	5	5	5	0.00
30/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4655	5	5	5	0.00
30/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5664	6	6	6	0.00
30/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5696	6	6	6	0.00
30/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5728	6	6	6	0.00
30/01/2023	2044 On 01-February-24			Bond Future	11.85	76.9967	76.6153	76.9967	0.00
30/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7301	8	7	8	0.00
30/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7335	8	7	8	0.00
30/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7370	8	7	8	0.00
30/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4747	5	5	5	0.00
30/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4770	5	5	5	0.00
30/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4794	5	5	5	0.00
30/01/2023	2046 On 02-February-23			Bond Future	113.82	113.8129	113.8154	113.8129	5,482.00
30/01/2023	2046 On 04-May-23			Bond Future	113.98	113.9782	113.9803	113.9782	17,311.00
30/01/2023	2046 On 03-August-23			Bond Future	116.25	116.2455	116.2475	116.2455	0.00
30/01/2023	2046 On 02-November-23			Bond Future	116.45	116.4487	116.4507	116.4487	0.00
30/01/2023	2046 On 01-February-24			Bond Future	118.75	118.7484	118.7509	118.7484	0.00
30/01/2023	2050 On 02-February-23			Bond Future	113.66	113.8550	113.6560	113.8550	3,214.00
30/01/2023	2050 On 04-May-23			Bond Future	115.86	116.0584	115.8550	116.0584	13,174.00
30/01/2023	2050 On 03-August-23			Bond Future	115.98	116.1892	115.9818	116.1892	0.00
30/01/2023	2050 On 02-November-23			Bond Future	118.26	118.4761	118.2647	118.4761	0.00
30/01/2023	2050 On 01-February-24			Bond Future	118.36	118.5787	118.3629	118.5787	0.00
30/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	8608 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
30/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	AL37 On 02-February-23			Index Future	872.89	873.3800	872.8890	873.3800	0.00
30/01/2023	AL37 On 04-May-23			Index Future	889.55	890.0660	889.5520	890.0660	0.00
30/01/2023	AL37 On 03-August-23			Index Future	907.03	907.5580	907.0310	907.5580	0.00
30/01/2023	AL37 On 02-November-23			Index Future	924.68	925.2160	924.6840	925.2160	0.00
30/01/2023	AL37 On 01-February-24			Index Future	942.76	943.2930	942.7550	943.2930	0.00
30/01/2023	AL7T On 02-February-23			Index Future	1017.11	1019.3680	1017.1130	1019.3680	0.00
30/01/2023	AL7T On 04-May-23			Index Future	1036.53	1038.8430	1036.5290	1038.8430	0.00
30/01/2023	AL7T On 03-August-23			Index Future	1056.90	1059.2590	1056.8960	1059.2590	0.00
30/01/2023	AL7T On 02-November-23			Index Future	1077.47	1079.8680	1077.4650	1079.8680	0.00
30/01/2023	AL7T On 01-February-24			Index Future	1098.52	1100.9670	1098.5220	1100.9670	0.00
30/01/2023	ALBI On 02-February-23			Index Future	882.46	885.1570	882.4630	885.1570	5.00
30/01/2023	ALBI On 04-May-23			Index Future	899.31	902.0670	899.3090	902.0670	111.00
30/01/2023	ALBI On 03-August-23			Index Future	916.98	919.7950	916.9800	919.7950	0.00
30/01/2023	ALBI On 02-November-23			Index Future	934.83	937.6910	934.8250	937.6910	0.00
30/01/2023	ALBI On 01-February-24			Index Future	953.10	956.0120	953.0950	956.0120	0.00
30/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C040 On 31-January-40			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
30/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	ES33 On 02-February-23			Bond Future	11.85	77.4012	77.1174	77.4012	0.00
30/01/2023	ES33 On 04-May-23			Bond Future	12.00	75.1053	74.8157	75.1053	0.00
30/01/2023	ES33 On 03-August-23			Bond Future	12.15	76.5995	76.3040	76.5995	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	ES33 On 02-November-23			Bond Future	12.32	74.3134	74.0123	74.3134	0.00
30/01/2023	ES33 On 01-February-24			Bond Future	12.49	75.7800	75.4731	75.7800	0.00
30/01/2023	ES42 On 02-February-23			Bond Future	12.28	75.1555	74.7677	75.1555	0.00
30/01/2023	ES42 On 04-May-23			Bond Future	12.42	72.3474	71.9517	72.3474	0.00
30/01/2023	ES42 On 03-August-23			Bond Future	12.56	73.7869	73.3832	73.7869	4,000.00
30/01/2023	ES42 On 02-November-23			Bond Future	12.71	70.9767	70.5653	70.9767	0.00
30/01/2023	ES42 On 01-February-24			Bond Future	12.86	72.3765	71.9571	72.3765	0.00
30/01/2023	GOVI On 02-February-23			GOVI	870.21	872.8520	870.2130	872.8520	112.00
30/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	193730	22	19	22	0.00
30/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	193930	22	19	22	0.00
30/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	193830	22	19	22	0.00
30/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 04-May-23			GOVI	886.82	889.5270	886.8240	889.5270	825.00
30/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	339440	37	34	37	0.00
30/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	339540	37	34	37	0.00
30/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	339640	37	34	37	0.00
30/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 03-August-23			GOVI	904.25	907.0090	904.2500	907.0090	0.00
30/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	670200	70	67	70	0.00
30/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	670400	70	67	70	0.00
30/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	670300	70	67	70	0.00
30/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-November-23			GOVI	921.85	924.6560	921.8480	924.6560	0.00
30/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	360480	39	36	39	0.00
30/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	360380	39	36	39	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
30/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	360280		39	36	39	0.00
30/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0		0	0	0	0.00
30/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0		0	0	0	0.00
30/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0		0	0	0	0.00
30/01/2023	GOVI On 01-February-24			GOVI	939.86		942.7220	939.8640	942.7220	0.00
30/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	598840		63	60	63	0.00
30/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	598740		63	60	63	0.00
30/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	598640		63	60	63	0.00
30/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0		0	0	0	0.00
30/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0		0	0	0	0.00
30/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0		0	0	0	0.00
30/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
30/01/2023	IGOV On 02-February-23			Index Future	324.46		323.6280	324.4640	323.6280	151.00
30/01/2023	IGOV On 04-May-23			Index Future	330.74		329.8910	330.7390	329.8910	654.00
30/01/2023	IGOV On 03-August-23			Index Future	337.32		336.4530	337.3170	336.4530	0.00
30/01/2023	IGOV On 02-November-23			Index Future	343.96		343.0770	343.9590	343.0770	0.00
30/01/2023	IGOV On 01-February-24			Index Future	350.76		349.8550	350.7570	349.8550	0.00
30/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54		86.5400	86.5400	86.5400	0.00
30/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17		92.1700	92.1700	92.1700	0.00
30/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88		94.8800	94.8800	94.8800	0.00
30/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28		80.2800	80.2800	80.2800	0.00
30/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82		76.8200	76.8200	76.8200	0.00
30/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24		75.2400	75.2400	75.2400	0.00
30/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27		77.2700	77.2700	77.2700	0.00
30/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30		81.3000	81.3000	81.3000	0.00
30/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80		79.8000	79.8000	79.8000	0.00
30/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86		81.8600	81.8600	81.8600	0.00
30/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61		87.6100	87.6100	87.6100	0.00
30/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94		87.9400	87.9400	87.9400	0.00
30/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89		80.8900	80.8900	80.8900	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
30/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.47	92.5250	92.5350	92.5250	0.00
30/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5100	92.5250	92.5100	0.00
30/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.59	92.4250	92.4100	92.4250	0.00
30/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.61	92.4000	92.3900	92.4000	0.00
30/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.62	92.4050	92.3850	92.4050	0.00
30/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.57	92.4850	92.4300	92.4850	0.00
30/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.55	92.5400	92.4500	92.5400	75.00
30/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.31	92.7350	92.6950	92.7350	272.00
30/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.25	92.8850	92.7550	92.8850	0.00
30/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.02	93.0300	92.9800	93.0300	0.00
30/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.03	93.0450	92.9700	93.0450	68.00
30/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.03	93.0250	92.9700	93.0250	0.00
30/01/2023	R035 On 02-February-23			Bond Future	10.95	90.5088	90.2180	90.5088	89,305.00
30/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5854	6	6	6	0.00
30/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12156	12	12	12	0.00
30/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	820	1	1	1	976.00
30/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	863	1	1	1	0.00
30/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	232	1	0	1	0.00
30/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	976.00
30/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	20	0	0	0	388.00
30/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	252	1	0	1	0.00
30/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
30/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
30/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
30/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5638	6	6	6	0.00
30/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	273	1	0	1	0.00
30/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	27	0	0	0	0.00
30/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	11	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
30/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2114	2	2	2	0.00
30/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1877	2	2	2	0.00
30/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1761	2	2	2	582.00
30/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3979	4	4	4	0.00
30/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	674	1	1	1	0.00
30/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
30/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6635	6	7	6	0.00
30/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7166	7	7	7	0.00
30/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	713	1	1	1	0.00
30/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	753	1	1	1	0.00
30/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	194	0	0	0	582.00
30/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	210	0	0	0	0.00
30/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
30/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6900	7	7	7	0.00
30/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
30/01/2023	R035 On 04-May-23			Bond Future	11.06	87.7353	87.4385	87.7353	154,540.00
30/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5355	6	5	6	0.00
30/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3175	3	3	3	0.00
30/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5643	6	6	6	0.00
30/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1084	1	1	1	491.00
30/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	370	0	0	0	388.00
30/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11423	12	11	12	0.00
30/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8195	8	8	8	0.00
30/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3108	3	3	3	0.00
30/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3141	3	3	3	0.00
30/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1441	2	1	2	388.00
30/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3009	3	3	3	491.00
30/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1335	1	1	1	770.00
30/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2628	3	3	3	770.00
30/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2693	3	3	3	0.00
30/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4395	4	4	4	0.00
30/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4196	4	4	4	0.00
30/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2254	2	2	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
30/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	543	1	1	1	388.00
30/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	211	0	0	0	491.00
30/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7876	8	8	8	0.00
30/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4947	5	5	5	0.00
30/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1095	1	1	1	770.00
30/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2302	2	2	2	0.00
30/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2278	2	2	2	0.00
30/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2376	2	2	2	0.00
30/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1187	1	1	1	1,035.00
30/01/2023	R035 On 03-August-23			Bond Future	11.17	89.4598	89.1569	89.4598	1,624.00
30/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6594	7	7	7	0.00
30/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6632	7	7	7	0.00
30/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6669	7	7	7	0.00
30/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2108	2	2	2	0.00
30/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2123	2	2	2	0.00
30/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2139	2	2	2	0.00
30/01/2023	R035 On 02-November-23			Bond Future	11.30	86.6970	86.3885	86.6970	123.00
30/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4831	5	5	5	0.00
30/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4769	5	5	5	0.00
30/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4800	5	5	5	0.00
30/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4109	4	4	4	0.00
30/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4133	4	4	4	0.00
30/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4084	4	4	4	0.00
30/01/2023	R035 On 01-February-24			Bond Future	11.43	88.3892	88.0748	88.3892	0.00
30/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7565	8	8	8	0.00
30/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7498	8	7	8	0.00
30/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7532	8	8	8	0.00
30/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3493	3	3	3	0.00
30/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3511	3	4	3	0.00
30/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3475	3	3	3	0.00
30/01/2023	R186 On 02-February-23			Bond Future	8.14	109.1198	109.0531	109.1198	41,794.00
30/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	691	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	660	1	1	1	0.00
30/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	630	1	1	1	0.00
30/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	27	0	0	0	0.00
30/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	23	0	0	0	0.00
30/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	20	0	0	0	0.00
30/01/2023	R186 On 04-May-23			Bond Future	8.18	111.2044	111.1359	111.2044	100,329.00
30/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1389	1	1	1	200.00
30/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2442	3	2	3	0.00
30/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2418	2	2	2	0.00
30/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2467	3	2	3	0.00
30/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	373	0	0	0	0.00
30/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	380	0	0	0	0.00
30/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	808	1	1	1	200.00
30/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	367	0	0	0	0.00
30/01/2023	R186 On 03-August-23			Bond Future	8.20	108.0858	108.0158	108.0858	0.00
30/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4787	5	5	5	0.00
30/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4736	5	5	5	0.00
30/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4762	5	5	5	0.00
30/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	238	0	0	0	0.00
30/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	241	0	0	0	0.00
30/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	235	0	0	0	0.00
30/01/2023	R186 On 02-November-23			Bond Future	8.23	110.1875	110.1164	110.1875	1,257.00
30/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3827	4	4	4	0.00
30/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3805	4	4	4	0.00
30/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6193	6	6	6	0.00
30/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3312	3	3	3	1,715.00
30/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3849	4	4	4	0.00
30/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	615	1	1	1	0.00
30/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	248	0	0	0	1,715.00
30/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	756	1	1	1	0.00
30/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	625	1	1	1	0.00
30/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	620	1	1	1	0.00
30/01/2023	R186 On 01-February-24			Bond Future	8.26	107.0349	106.9625	107.0349	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
30/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3966	4	4	4	0.00
30/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3926	4	4	4	0.00
30/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3945	4	4	4	0.00
30/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	741	1	1	1	0.00
30/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	751	1	1	1	0.00
30/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	746	1	1	1	0.00
30/01/2023	R197 On 02-February-23			Bond Future	329.14	329.1286	329.1414	329.1286	877.00
30/01/2023	R197 On 04-May-23			Bond Future	335.51	335.4983	335.5098	335.4983	282.00
30/01/2023	R197 On 03-August-23			Bond Future	333.12	333.1070	333.1181	333.1070	0.00
30/01/2023	R197 On 02-November-23			Bond Future	339.67	339.6627	339.6746	339.6627	0.00
30/01/2023	R202 On 02-February-23			Bond Future	247.08	246.9632	247.0772	246.9632	1,246.00
30/01/2023	R202 On 04-May-23			Bond Future	251.86	251.7427	251.8576	251.7427	4,903.00
30/01/2023	R202 On 03-August-23			Bond Future	252.05	251.9355	252.0524	251.9355	460.00
30/01/2023	R202 On 02-November-23			Bond Future	257.01	256.8941	257.0138	256.8941	0.00
30/01/2023	R202 On 01-February-24			Bond Future	257.15	257.0240	257.1453	257.0240	0.00
30/01/2023	R209 On 02-February-23			Bond Future	10.98	70.0373	69.7281	70.0373	11,626.00
30/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	89	0	0	0	0.00
30/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	72	0	0	0	0.00
30/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	80	0	0	0	0.00
30/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1020	1	1	1	0.00
30/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1109	1	1	1	0.00
30/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1064	1	1	1	0.00
30/01/2023	R209 On 04-May-23			Bond Future	11.08	68.2241	67.9087	68.2241	18,758.00
30/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3608	4	4	4	1,000.00
30/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7253	8	7	8	0.00
30/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2134	2	2	2	2,500.00
30/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2428	3	2	3	0.00
30/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2373	3	2	3	0.00
30/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2401	3	2	3	0.00
30/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1055	1	1	1	4,500.00
30/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	419	0	0	0	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
30/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6321	6	6	6	0.00
30/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4141	4	4	4	0.00
30/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2302	2	2	2	0.00
30/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2326	2	2	2	0.00
30/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1497	1	1	1	0.00
30/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2278	2	2	2	0.00
30/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2552	2	3	2	8,250.00
30/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	466	0	0	0	8,500.00
30/01/2023	R209 On 03-August-23			Bond Future	11.18	69.5651	69.2434	69.5651	1,690.00
30/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5678	6	6	6	0.00
30/01/2023	R209 On 03-August-23	10.70	Call	Bond Future	2202	2	2	2	1,800.00
30/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5613	6	6	6	0.00
30/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5645	6	6	6	0.00
30/01/2023	R209 On 03-August-23	10.00	Call	Bond Future	1008	1	1	1	1,800.00
30/01/2023	R209 On 03-August-23	10.00	Put	Bond Future	7387	7	7	7	0.00
30/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1930	2	2	2	0.00
30/01/2023	R209 On 03-August-23	10.70	Put	Bond Future	4704	5	5	5	0.00
30/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1959	2	2	2	0.00
30/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1944	2	2	2	0.00
30/01/2023	R209 On 02-November-23			Bond Future	11.29	67.7675	67.4396	67.7675	5,720.00
30/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4139	4	4	4	0.00
30/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4085	4	4	4	0.00
30/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4112	4	4	4	0.00
30/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3858	4	4	4	0.00
30/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3881	4	4	4	0.00
30/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3835	4	4	4	0.00
30/01/2023	R209 On 01-February-24			Bond Future	11.40	69.0900	68.7558	69.0900	0.00
30/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6538	7	7	7	0.00
30/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6568	7	7	7	0.00
30/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6597	7	7	7	0.00
30/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3099	3	3	3	0.00
30/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3115	3	3	3	0.00
30/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3131	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R210 On 02-February-23			Bond Future	222.75	222.8027	222.7508	222.8027	118.00
30/01/2023	R210 On 04-May-23			Bond Future	223.97	224.0262	223.9721	224.0262	386.00
30/01/2023	R210 On 03-August-23			Bond Future	228.43	228.4827	228.4273	228.4827	300.00
30/01/2023	R210 On 02-November-23			Bond Future	229.76	229.8194	229.7631	229.8194	0.00
30/01/2023	R210 On 01-February-24			Bond Future	234.30	234.3588	234.3017	234.3588	0.00
30/01/2023	R213 On 02-February-23			Bond Future	10.13	86.3505	86.1391	86.3505	20,057.00
30/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
30/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	603	1	1	1	0.00
30/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1474	2	1	2	912.00
30/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	636	1	1	1	0.00
30/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	139	0	0	0	0.00
30/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	670	1	1	1	0.00
30/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1130	1	1	1	0.00
30/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9265	9	9	9	0.00
30/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
30/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	187	0	0	0	0.00
30/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	62	0	0	0	476.00
30/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	28	0	0	0	0.00
30/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	173	0	0	0	0.00
30/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	202	0	0	0	0.00
30/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4824	5	5	5	0.00
30/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	703	1	1	1	476.00
30/01/2023	R213 On 04-May-23			Bond Future	10.23	84.4489	84.2329	84.4489	33,266.00
30/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3543	4	4	4	0.00
30/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3511	4	4	4	0.00
30/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3574	4	4	4	0.00
30/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1166	1	1	1	0.00
30/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1193	1	1	1	0.00
30/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1179	1	1	1	0.00
30/01/2023	R213 On 03-August-23			Bond Future	10.33	86.1086	85.8883	86.1086	0.00
30/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6653	7	7	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
30/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6619	7	7	7	0.00
30/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6686	7	7	7	0.00
30/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	980	1	1	1	0.00
30/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	988	1	1	1	0.00
30/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	971	1	1	1	0.00
30/01/2023	R213 On 02-November-23			Bond Future	10.44	84.2321	84.0077	84.2321	1,911.00
30/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5113	5	5	5	0.00
30/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5085	5	5	5	0.00
30/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5142	5	5	5	0.00
30/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2128	2	2	2	0.00
30/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2155	2	2	2	0.00
30/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2141	2	2	2	0.00
30/01/2023	R213 On 01-February-24			Bond Future	10.56	85.8765	85.6478	85.8765	0.00
30/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6581	7	7	7	0.00
30/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6551	7	7	7	0.00
30/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6521	7	7	7	0.00
30/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1765	2	2	2	0.00
30/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1754	2	2	2	0.00
30/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1744	2	2	2	0.00
30/01/2023	R214 On 02-February-23			Bond Future	11.26	66.8333	66.4580	66.8333	68,050.00
30/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	110	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	1842	2	2	2	2,300.00
30/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
30/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	11	0	0	0	2,300.00
30/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2846	3	3	3	0.00
30/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	41	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	121	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	90	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	100	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1066	1	1	1	0.00
30/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1112	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1988	2	2	2	0.00
30/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1454	1	1	1	0.00
30/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	2	0	0	0	0.00
30/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5529	5	6	5	0.00
30/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	21	0	0	0	0.00
30/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1021	1	1	1	0.00
30/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	977	1	1	1	0.00
30/01/2023	R214 On 02-February-23		Put	Bond Future	33542	33	34	33	0.00
30/01/2023	R214 On 04-May-23			Bond Future	11.36	64.8125	64.4297	64.8125	22,932.00
30/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2576	3	3	3	0.00
30/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2519	3	3	3	0.00
30/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2547	3	3	3	0.00
30/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2477	2	2	2	0.00
30/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2502	2	3	2	0.00
30/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2452	2	2	2	0.00
30/01/2023	R214 On 03-August-23			Bond Future	11.45	66.0863	65.6959	66.0863	2,980.00
30/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5761	6	6	6	0.00
30/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5695	6	6	6	0.00
30/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5728	6	6	6	0.00
30/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2222	2	2	2	0.00
30/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2238	2	2	2	0.00
30/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2207	2	2	2	0.00
30/01/2023	R214 On 02-November-23			Bond Future	11.56	64.0739	63.6761	64.0739	0.00
30/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4020	4	4	4	0.00
30/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3967	4	4	4	0.00
30/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3993	4	4	4	0.00
30/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4523	4	5	4	0.00
30/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4549	4	5	4	0.00
30/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4497	4	4	4	0.00
30/01/2023	R214 On 01-February-24			Bond Future	11.67	65.3245	64.9190	65.3245	0.00
30/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6178	6	6	6	0.00
30/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6207	6	6	6	0.00
30/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6236	7	6	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
30/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3827	4	4	4	0.00
30/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3846	4	4	4	0.00
30/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3865	4	4	4	0.00
30/01/2023	R248 On 02-February-23			Bond Future	11.28	83.3579	82.8876	83.3579	54,438.00
30/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	85	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	94	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	129	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	42	0	0	0	2,900.00
30/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2180	3	2	3	2,900.00
30/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	105	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	2798	3	3	3	0.00
30/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	11	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1454	1	1	1	0.00
30/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1338	1	1	1	0.00
30/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	34	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1953	2	2	2	0.00
30/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1513	1	2	1	0.00
30/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1573	1	2	1	0.00
30/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6354	6	6	6	0.00
30/01/2023	R248 On 04-May-23			Bond Future	11.38	80.4921	80.0124	80.4921	247,597.00
30/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3035	3	3	3	0.00
30/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3000	3	3	3	0.00
30/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3069	3	3	3	0.00
30/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3266	3	3	3	0.00
30/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3331	3	3	3	0.00
30/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3299	3	3	3	0.00
30/01/2023	R248 On 03-August-23			Bond Future	11.48	82.0365	81.5473	82.0365	0.00
30/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6864	7	7	7	0.00
30/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6825	7	7	7	0.00
30/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6904	7	7	7	0.00
30/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2970	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3011	3	3	3	0.00
30/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2990	3	3	3	0.00
30/01/2023	R248 On 02-November-23			Bond Future	11.59	79.2122	78.7136	79.2122	0.00
30/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	4942	5	5	5	0.00
30/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4909	5	5	5	0.00
30/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4876	5	5	5	0.00
30/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5573	5	6	5	0.00
30/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5639	5	6	5	0.00
30/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5606	5	6	5	0.00
30/01/2023	R248 On 01-February-24			Bond Future	11.69	80.7951	80.2870	80.7951	13,000.00
30/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7441	8	7	8	0.00
30/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7405	8	7	8	0.00
30/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7368	8	7	8	0.00
30/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4625	4	5	4	0.00
30/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4602	4	5	4	0.00
30/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4578	4	5	4	0.00