



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 November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	2025 On 02-February-23			Bond Future	165.51	165.4460	165.5066	165.4460	6,088.00
22/11/2022	2025 On 04-May-23			Bond Future	168.70	168.6921	168.6972	168.6921	0.00
22/11/2022	2025 On 03-August-23			Bond Future	170.34	170.3697	170.3411	170.3697	0.00
22/11/2022	2025 On 02-November-23			Bond Future	173.89	173.9128	173.8859	173.9128	0.00
22/11/2022	2025 On 01-February-24			Bond Future	175.47	175.4761	175.4704	175.4761	0.00
22/11/2022	2029 On 02-February-23			Bond Future	118.31	118.5861	118.3059	118.5861	1,392.00
22/11/2022	2029 On 04-May-23			Bond Future	119.29	119.6207	119.2947	119.6207	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
22/11/2022	2029 On 03-August-23			Bond Future	121.69	122.0469	121.6905	122.0469	0.00
22/11/2022	2029 On 02-November-23			Bond Future	122.90	123.2585	122.8961	123.2585	0.00
22/11/2022	2029 On 01-February-24			Bond Future	125.28	125.6291	125.2753	125.6291	0.00
22/11/2022	2030 On 02-February-23			Bond Future	10.40	88.0358	10.4014	88.0358	91,515.00
22/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	49	0	49	0	102.00
22/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	100	0	100	0	388.00
22/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5332	5	5332	5	5,000.00
22/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3807	4	3807	4	0.00
22/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3943	4	3943	4	0.00
22/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	885	1	885	1	0.00
22/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	621	1	621	1	388.00
22/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	775	1	775	1	0.00
22/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	571	0	571	0	0.00
22/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	90	0	90	0	0.00
22/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4608	4	4608	4	5,000.00
22/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	852	1	852	1	0.00
22/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	868	1	868	1	0.00
22/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	583	0	583	0	0.00
22/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	134	0	134	0	0.00
22/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	430	0	430	0	0.00
22/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3853	4	3853	4	102.00
22/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5765	6	5765	6	0.00
22/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2886	3	2886	3	102.00
22/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2671	3	2671	3	0.00
22/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	461	1	461	1	0.00
22/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6504	7	6504	7	0.00
22/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6317	7	6317	7	0.00
22/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	607	1	607	1	388.00
22/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7604	8	7604	8	0.00
22/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3381	4	3381	4	0.00
22/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3244	4	3244	4	0.00
22/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3347	4	3347	4	0.00
22/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2731	3	2731	3	0.00

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22/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2701	3	2701	3	0.00
22/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	643	1	643	1	0.00
22/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	343	0	343	0	0.00
22/11/2022	2030 On 04-May-23			Bond Future	10.54	89.7433	10.5379	89.7433	0.00
22/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	8786	8	8786	8	0.00
22/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5615	5	5615	5	0.00
22/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6990	7	6990	7	0.00
22/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8553	8	8553	8	0.00
22/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2581	2	2581	2	0.00
22/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	941	1	941	1	150.00
22/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2842	3	2842	3	350.00
22/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4745	4	4745	4	0.00
22/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2312	2	2312	2	479.00
22/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2534	2	2534	2	0.00
22/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2557	2	2557	2	0.00
22/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1048	1	1048	1	479.00
22/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1189	1	1189	1	388.00
22/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1512	1	1512	1	1,080.00
22/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	502	0	502	0	388.00
22/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7412	8	7412	8	0.00
22/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	5254	6	5254	6	0.00
22/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3901	4	3901	4	0.00
22/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4580	5	4580	5	0.00
22/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4944	5	4944	5	0.00
22/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2592	3	2592	3	0.00
22/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2612	3	2612	3	0.00
22/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2829	3	2829	3	0.00
22/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1327	1	1327	1	150.00
22/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2354	3	2354	3	0.00
22/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2571	3	2571	3	0.00
22/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	486	1	486	1	479.00
22/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	726	1	726	1	1,080.00
22/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1045	1	1045	1	388.00

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22/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	448	0	448	0	350.00
22/11/2022	2030 On 03-August-23			Bond Future	10.67	87.5362	10.6702	87.5362	0.00
22/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8519	8	8519	8	0.00
22/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4814	5	4814	5	0.00
22/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9438	9	9438	9	0.00
22/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4759	5	4759	5	0.00
22/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2476	2	2476	2	1,012.00
22/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3012	3	3012	3	350.00
22/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4786	5	4786	5	0.00
22/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1958	2	1958	2	0.00
22/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3098	3	3098	3	0.00
22/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1983	2	1983	2	0.00
22/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	653	1	653	1	350.00
22/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3628	4	3628	4	0.00
22/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	854	1	854	1	1,012.00
22/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1970	2	1970	2	0.00
22/11/2022	2030 On 02-November-23			Bond Future	10.79	89.3391	10.7862	89.3391	0.00
22/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3012	3	3012	3	0.00
22/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2966	3	2966	3	0.00
22/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2989	3	2989	3	0.00
22/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2892	3	2892	3	0.00
22/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2910	3	2910	3	0.00
22/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2873	3	2873	3	0.00
22/11/2022	2030 On 01-February-24			Bond Future	10.95	87.0299	10.9488	87.0299	0.00
22/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4273	4	4273	4	0.00
22/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4249	4	4249	4	0.00
22/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4298	4	4298	4	0.00
22/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2652	3	2652	3	0.00
22/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2680	3	2680	3	0.00
22/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2666	3	2666	3	0.00
22/11/2022	2032 On 02-February-23			Bond Future	10.95	87.3562	10.9493	87.3562	113,341.00
22/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	45	0	45	0	454.00
22/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	8725	9	8725	9	0.00

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22/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5023	5	5023	5	0.00
22/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	770	1	770	1	0.00
22/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	786	1	786	1	0.00
22/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	478	0	478	0	0.00
22/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	652	1	652	1	8,000.00
22/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	74	0	74	0	500.00
22/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	262	0	262	0	750.00
22/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	3754	4	3754	4	0.00
22/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4451	4	4451	4	0.00
22/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	973	1	973	1	0.00
22/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1313	1	1313	1	750.00
22/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3578	3	3578	3	0.00
22/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	802	1	802	1	0.00
22/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	548	1	548	1	500.00
22/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	4372	5	4372	5	0.00
22/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3662	4	3662	4	0.00
22/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	1077	1	1077	1	8,000.00
22/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2751	3	2751	3	0.00
22/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	3302	3	3302	3	454.00
22/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	787	1	787	1	0.00
22/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	1010	1	1010	1	8,000.00
22/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5727	6	5727	6	0.00
22/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8073	8	8073	8	0.00
22/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	4046	4	4046	4	0.00
22/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4628	5	4628	5	454.00
22/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3699	4	3699	4	0.00
22/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3737	4	3737	4	0.00
22/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	643	1	643	1	500.00
22/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	178	0	178	0	750.00
22/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8968	9	8968	9	0.00
22/11/2022	2032 On 04-May-23			Bond Future	11.09	84.8894	11.0853	84.8894	66,448.00
22/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2621	3	2621	3	0.00
22/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2597	3	2597	3	0.00

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22/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2039	2	2039	2	400.00
22/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2645	3	2645	3	0.00
22/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11097	11	11097	11	0.00
22/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3934	4	3934	4	400.00
22/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3623	4	3623	4	0.00
22/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	441	0	441	0	400.00
22/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4393	5	4393	5	0.00
22/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3676	4	3676	4	0.00
22/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3649	4	3649	4	0.00
22/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2535	3	2535	3	0.00
22/11/2022	2032 On 03-August-23			Bond Future	11.21	86.5928	11.2131	86.5928	2,600.00
22/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5183	5	5183	5	0.00
22/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5213	5	5213	5	0.00
22/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5244	5	5244	5	0.00
22/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5643	6	5643	6	5,000.00
22/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2396	2	2396	2	0.00
22/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2599	3	2599	3	0.00
22/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2615	3	2615	3	0.00
22/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2631	3	2631	3	0.00
22/11/2022	2032 On 02-November-23			Bond Future	11.34	84.2151	11.3364	84.2151	0.00
22/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3324	3	3324	3	0.00
22/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3300	3	3300	3	0.00
22/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3349	3	3349	3	0.00
22/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3807	4	3807	4	0.00
22/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3854	4	3854	4	0.00
22/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3830	4	3830	4	0.00
22/11/2022	2032 On 01-February-24			Bond Future	11.49	85.8121	11.4947	85.8121	0.00
22/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	4969	5	4969	5	0.00
22/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	4942	5	4942	5	0.00
22/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4915	5	4915	5	0.00
22/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3388	3	3388	3	0.00
22/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3370	3	3370	3	0.00
22/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3353	3	3353	3	0.00

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22/11/2022	2033 On 02-February-23			Bond Future	112.97	112.8705	112.9690	112.8705	7,298.00
22/11/2022	2033 On 04-May-23			Bond Future	113.76	113.7029	113.7648	113.7029	0.00
22/11/2022	2033 On 03-August-23			Bond Future	116.05	116.0090	116.0495	116.0090	0.00
22/11/2022	2033 On 02-November-23			Bond Future	117.05	117.0036	117.0463	117.0036	0.00
22/11/2022	2033 On 01-February-24			Bond Future	119.31	119.2538	119.3123	119.2538	0.00
22/11/2022	2037 On 02-February-23			Bond Future	11.52	79.3386	11.5227	79.3386	132,390.00
22/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1156	1	1156	1	0.00
22/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1260	1	1260	1	577.00
22/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1116	1	1116	1	0.00
22/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1136	1	1136	1	0.00
22/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3899	4	3899	4	0.00
22/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4004	4	4004	4	0.00
22/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4046	4	4046	4	0.00
22/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3763	4	3763	4	0.00
22/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1371	1	1371	1	577.00
22/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3963	4	3963	4	0.00
22/11/2022	2037 On 04-May-23			Bond Future	11.65	80.8777	11.6547	80.8777	0.00
22/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4077	4	4077	4	400.00
22/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11337	11	11337	11	0.00
22/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2746	3	2746	3	0.00
22/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2047	2	2047	2	400.00
22/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2694	3	2694	3	0.00
22/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2720	3	2720	3	0.00
22/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4714	5	4714	5	0.00
22/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5716	6	5716	6	0.00
22/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4747	5	4747	5	0.00
22/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	745	1	745	1	400.00
22/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4681	5	4681	5	0.00
22/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3370	3	3370	3	0.00
22/11/2022	2037 On 03-August-23			Bond Future	11.78	78.2425	11.7838	78.2425	0.00
22/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5432	5	5432	5	0.00
22/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5400	5	5400	5	0.00
22/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5367	5	5367	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
22/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3527	4	3527	4	0.00
22/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3505	4	3505	4	0.00
22/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3484	4	3484	4	0.00
22/11/2022	2037 On 02-November-23			Bond Future	11.90	79.8543	11.8988	79.8543	0.00
22/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3543	4	3543	4	0.00
22/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3516	4	3516	4	0.00
22/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3569	4	3569	4	0.00
22/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5462	5	5462	5	0.00
22/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5431	5	5431	5	0.00
22/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5401	5	5401	5	0.00
22/11/2022	2037 On 01-February-24			Bond Future	12.04	77.1140	12.0446	77.1140	0.00
22/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5639	6	5639	6	0.00
22/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5608	6	5608	6	0.00
22/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5670	6	5670	6	0.00
22/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4161	4	4161	4	0.00
22/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4204	4	4204	4	0.00
22/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4182	4	4182	4	0.00
22/11/2022	2038 On 02-February-23			Bond Future	124.28	124.1332	124.2819	124.1332	4,059.00
22/11/2022	2038 On 04-May-23			Bond Future	126.68	126.5691	126.6780	126.5691	1,583.00
22/11/2022	2038 On 03-August-23			Bond Future	127.26	127.1745	127.2602	127.1745	0.00
22/11/2022	2038 On 02-November-23			Bond Future	129.91	129.8197	129.9090	129.8197	0.00
22/11/2022	2038 On 01-February-24			Bond Future	130.42	130.3112	130.4185	130.3112	0.00
22/11/2022	2040 On 02-February-23			Bond Future	11.64	80.7048	11.6351	80.7048	121,239.00
22/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	145	0	145	0	0.00
22/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	156	0	156	0	388.00
22/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4171	4	4171	4	0.00
22/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1147	1	1147	1	0.00
22/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1168	1	1168	1	0.00
22/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	834	1	834	1	0.00
22/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4869	5	4869	5	0.00
22/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4996	5	4996	5	0.00
22/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1189	1	1189	1	0.00
22/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1341	1	1341	1	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
22/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	884	1	884	1	388.00
22/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5251	5	5251	5	0.00
22/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4180	4	4180	4	0.00
22/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1541	2	1541	2	563.00
22/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4488	5	4488	5	0.00
22/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1202	1	1202	1	388.00
22/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1248	1	1248	1	0.00
22/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4533	5	4533	5	0.00
22/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4579	5	4579	5	0.00
22/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9820	10	9820	10	0.00
22/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5404	6	5404	6	0.00
22/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10030	10	10030	10	0.00
22/11/2022	2040 On 04-May-23			Bond Future	11.76	82.2704	11.7640	82.2704	300.00
22/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10448	10	10448	10	0.00
22/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2909	3	2909	3	0.00
22/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3077	3	3077	3	486.00
22/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1364	1	1364	1	486.00
22/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1717	2	1717	2	388.00
22/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	676	1	676	1	388.00
22/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2881	3	2881	3	0.00
22/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7696	8	7696	8	0.00
22/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2937	3	2937	3	0.00
22/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5013	5	5013	5	0.00
22/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8074	8	8074	8	0.00
22/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1863	2	1863	2	388.00
22/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1131	1	1131	1	486.00
22/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5085	5	5085	5	0.00
22/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11389	11	11389	11	0.00
22/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7130	7	7130	7	0.00
22/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4837	5	4837	5	0.00
22/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5049	5	5049	5	0.00
22/11/2022	2040 On 03-August-23			Bond Future	11.89	79.4128	11.8899	79.4128	0.00
22/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5813	6	5813	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5779	6	5779	6	0.00
22/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5848	6	5848	6	0.00
22/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3853	4	3853	4	0.00
22/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3900	4	3900	4	0.00
22/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3876	4	3876	4	0.00
22/11/2022	2040 On 02-November-23			Bond Future	12.00	81.0488	12.0019	81.0488	0.00
22/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3871	4	3871	4	0.00
22/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3844	4	3844	4	0.00
22/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3816	4	3816	4	0.00
22/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6362	6	6362	6	0.00
22/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6293	6	6293	6	0.00
22/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6328	6	6328	6	0.00
22/11/2022	2040 On 01-February-24			Bond Future	12.14	78.0807	12.1431	78.0807	0.00
22/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6047	6	6047	6	0.00
22/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6015	6	6015	6	0.00
22/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	5983	6	5983	6	0.00
22/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4916	5	4916	5	0.00
22/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4892	5	4892	5	0.00
22/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4868	5	4868	5	0.00
22/11/2022	2044 On 02-February-23			Bond Future	11.57	78.1373	11.5671	78.1373	92,106.00
22/11/2022	2044 On 02-February-23	10.75	Call	Bond Future	666	1	666	1	2,500.00
22/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1544	2	1544	2	0.00
22/11/2022	2044 On 02-February-23	11.75	Call	Bond Future	3269	3	3269	3	0.00
22/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1446	1	1446	1	0.00
22/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	232	0	232	0	2,840.00
22/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4245	4	4245	4	0.00
22/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1422	1	1422	1	0.00
22/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1398	1	1398	1	0.00
22/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1090	1	1090	1	2,840.00
22/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3844	4	3844	4	0.00
22/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1767	2	1767	2	0.00
22/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4852	5	4852	5	0.00
22/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4203	4	4203	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
22/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1564	2	1564	2	4,000.00
22/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3945	4	3945	4	0.00
22/11/2022	2044 On 02-February-23	11.75	Put	Bond Future	2117	2	2117	2	2,500.00
22/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	9067	9	9067	9	0.00
22/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4160	4	4160	4	0.00
22/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4116	4	4116	4	0.00
22/11/2022	2044 On 02-February-23	10.75	Put	Bond Future	6182	6	6182	6	0.00
22/11/2022	2044 On 04-May-23			Bond Future	11.69	79.6530	11.6860	79.6530	0.00
22/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6132	6	6132	6	0.00
22/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3294	3	3294	3	0.00
22/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4319	4	4319	4	0.00
22/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5199	5	5199	5	0.00
22/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3234	3	3234	3	0.00
22/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3264	3	3264	3	0.00
22/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4961	5	4961	5	0.00
22/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4997	5	4997	5	0.00
22/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3920	4	3920	4	4,115.00
22/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3272	3	3272	3	4,115.00
22/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4927	5	4927	5	0.00
22/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2727	3	2727	3	1,500.00
22/11/2022	2044 On 03-August-23			Bond Future	11.80	76.8682	11.8016	76.8682	0.00
22/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6068	6	6068	6	0.00
22/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5997	6	5997	6	0.00
22/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6032	6	6032	6	0.00
22/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3877	4	3877	4	0.00
22/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3900	4	3900	4	0.00
22/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3853	4	3853	4	0.00
22/11/2022	2044 On 02-November-23			Bond Future	11.90	78.4517	11.9039	78.4517	0.00
22/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4243	4	4243	4	0.00
22/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4272	4	4272	4	0.00
22/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4301	4	4301	4	0.00
22/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6374	6	6374	6	0.00
22/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6408	6	6408	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6443	6	6443	6	0.00
22/11/2022	2044 On 01-February-24			Bond Future	12.03	75.5595	12.0329	75.5595	0.00
22/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6420	6	6420	6	0.00
22/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6453	6	6453	6	0.00
22/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6486	7	6486	7	0.00
22/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4980	5	4980	5	0.00
22/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	5005	5	5005	5	0.00
22/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5029	5	5029	5	0.00
22/11/2022	2046 On 02-February-23			Bond Future	110.39	109.7819	110.3919	109.7819	13,076.00
22/11/2022	2046 On 04-May-23			Bond Future	110.49	109.9058	110.4903	109.9058	4,935.00
22/11/2022	2046 On 03-August-23			Bond Future	112.71	112.1353	112.7096	112.1353	0.00
22/11/2022	2046 On 02-November-23			Bond Future	112.97	112.3833	112.9706	112.3833	0.00
22/11/2022	2046 On 01-February-24			Bond Future	115.16	114.5435	115.1568	114.5435	0.00
22/11/2022	2050 On 02-February-23			Bond Future	109.85	110.8340	109.8522	110.8340	9,301.00
22/11/2022	2050 On 04-May-23			Bond Future	111.97	113.0085	111.9700	113.0085	3,359.00
22/11/2022	2050 On 03-August-23			Bond Future	112.04	113.1174	112.0354	113.1174	0.00
22/11/2022	2050 On 02-November-23			Bond Future	114.37	115.4703	114.3674	115.4703	0.00
22/11/2022	2050 On 01-February-24			Bond Future	114.35	115.4576	114.3478	115.4576	0.00
22/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	AL37 On 02-February-23			Index Future	856.59	854.6800	856.5900	854.6800	0.00
22/11/2022	AL37 On 04-May-23			Index Future	872.89	871.2280	872.8860	871.2280	0.00
22/11/2022	AL37 On 03-August-23			Index Future	890.21	888.6890	890.2050	888.6890	0.00
22/11/2022	AL37 On 02-November-23			Index Future	908.52	906.9650	908.5210	906.9650	0.00
22/11/2022	AL37 On 01-February-24			Index Future	925.93	924.2340	925.9320	924.2340	0.00
22/11/2022	AL7T On 02-February-23			Index Future	982.10	978.8520	982.0980	978.8520	0.00
22/11/2022	AL7T On 04-May-23			Index Future	1000.78	997.8050	1000.7820	997.8050	0.00
22/11/2022	AL7T On 03-August-23			Index Future	1020.64	1017.8020	1020.6390	1017.8020	0.00
22/11/2022	AL7T On 02-November-23			Index Future	1041.64	1038.7340	1041.6390	1038.7340	0.00
22/11/2022	AL7T On 01-February-24			Index Future	1061.60	1058.5110	1061.6000	1058.5110	0.00
22/11/2022	ALBI On 02-February-23			Index Future	861.30	859.3990	861.2960	859.3990	107.00
22/11/2022	ALBI On 04-May-23			Index Future	877.68	876.0390	877.6810	876.0390	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
22/11/2022	ALBI On 03-August-23			Index Future	895.10	893.5950	895.0960	893.5950	0.00
22/11/2022	ALBI On 02-November-23			Index Future	913.51	911.9730	913.5130	911.9730	0.00
22/11/2022	ALBI On 01-February-24			Index Future	931.02	929.3370	931.0190	929.3370	0.00
22/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2022	ES33 On 02-February-23			Bond Future	12.34	74.7433	12.3426	74.7433	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
22/11/2022	ES33 On 04-May-23			Bond Future	12.52	72.4161	12.5168	72.4161	0.00
22/11/2022	ES33 On 03-August-23			Bond Future	12.69	73.8858	12.6850	73.8858	0.00
22/11/2022	ES33 On 02-November-23			Bond Future	12.85	71.6282	12.8531	71.6282	0.00
22/11/2022	ES33 On 01-February-24			Bond Future	13.06	73.0017	13.0598	73.0017	0.00
22/11/2022	ES42 On 02-February-23			Bond Future	12.57	73.1902	12.5670	73.1902	4,195.00
22/11/2022	ES42 On 04-May-23			Bond Future	12.72	70.3634	12.7242	70.3634	0.00
22/11/2022	ES42 On 03-August-23			Bond Future	12.87	71.7922	12.8718	71.7922	0.00
22/11/2022	ES42 On 02-November-23			Bond Future	13.02	69.0235	13.0189	69.0235	0.00
22/11/2022	ES42 On 01-February-24			Bond Future	13.19	70.3450	13.1903	70.3450	0.00
22/11/2022	GOVI On 02-February-23			GOVI	849.12	847.1510	849.1200	847.1510	835.00
22/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	17000	4	17000	4	0.00
22/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	17100	4	17100	4	0.00
22/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	17200	4	17200	4	0.00
22/11/2022	GOVI On 04-May-23			GOVI	865.27	863.5530	865.2740	863.5530	0.00
22/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	123940	11	123940	11	0.00
22/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	124140	11	124140	11	0.00
22/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	124040	11	124040	11	0.00
22/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 03-August-23			GOVI	882.44	880.8600	882.4420	880.8600	0.00
22/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	452120	44	452120	44	0.00
22/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	452320	44	452320	44	0.00
22/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	452220	44	452220	44	0.00
22/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-November-23			GOVI	900.60	898.9760	900.5990	898.9760	0.00
22/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	147990	13	147990	13	0.00
22/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	147890	13	147890	13	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
22/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	147790	13	147790	13	0.00
22/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 01-February-24			GOVI	917.86	916.0920	917.8580	916.0920	0.00
22/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	378780	36	378780	36	0.00
22/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	378680	36	378680	36	0.00
22/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	378580	36	378580	36	0.00
22/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2022	IGOV On 02-February-23			Index Future	315.52	315.7440	315.5170	315.7440	662.00
22/11/2022	IGOV On 04-May-23			Index Future	321.60	321.9340	321.5960	321.9340	16.00
22/11/2022	IGOV On 03-August-23			Index Future	328.05	328.4600	328.0520	328.4600	0.00
22/11/2022	IGOV On 02-November-23			Index Future	334.88	335.2880	334.8750	335.2880	0.00
22/11/2022	IGOV On 01-February-24			Index Future	341.36	341.7440	341.3640	341.7440	0.00
22/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
22/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.8850	7.1050	92.8850	68.00
22/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8450	7.1500	92.8450	0.00
22/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5350	7.4550	92.5350	0.00
22/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
22/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.3950	7.6100	92.3950	0.00
22/11/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.63	92.3750	7.6300	92.3750	0.00
22/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.68	92.3100	7.6750	92.3100	0.00
22/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.2300	7.7250	92.2300	75.00
22/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.75	92.1750	7.7500	92.1750	272.00
22/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.75	92.1800	7.7500	92.1800	0.00
22/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.75	92.1800	7.7500	92.1800	0.00
22/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.73	92.2000	7.7250	92.2000	0.00
22/11/2022	R035 On 02-February-23			Bond Future	11.34	87.6202	11.3397	87.6202	161,643.00
22/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4612	4	4612	4	0.00
22/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10049	10	10049	10	0.00
22/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1535	1	1535	1	976.00
22/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1560	1	1560	1	0.00
22/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1118	1	1118	1	0.00
22/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	348	0	348	0	976.00
22/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	739	1	739	1	388.00
22/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1138	1	1138	1	0.00
22/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	102	0	102	0	582.00
22/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	114	0	114	0	0.00
22/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	127	0	127	0	388.00
22/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4452	4	4452	4	0.00
22/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1158	1	1158	1	0.00
22/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	769	1	769	1	0.00
22/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	682	1	682	1	0.00
22/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5080	5	5080	5	0.00
22/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4891	5	4891	5	0.00
22/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4798	5	4798	5	582.00
22/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6622	7	6622	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
22/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3854	4	3854	4	0.00
22/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	188	0	188	0	976.00
22/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9056	9	9056	9	0.00
22/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9563	10	9563	10	0.00
22/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3894	4	3894	4	0.00
22/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3934	4	3934	4	0.00
22/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3185	3	3185	3	582.00
22/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3220	3	3220	3	0.00
22/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1052	1	1052	1	388.00
22/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	9308	10	9308	10	0.00
22/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1108	1	1108	1	0.00
22/11/2022	R035 On 04-May-23			Bond Future	11.47	84.8158	11.4700	84.8158	0.00
22/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2913	3	2913	3	0.00
22/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1217	1	1217	1	491.00
22/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	577	1	577	1	388.00
22/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7040	7	7040	7	0.00
22/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2780	3	2780	3	491.00
22/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2859	3	2859	3	0.00
22/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2886	3	2886	3	0.00
22/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1517	1	1517	1	388.00
22/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9862	10	9862	10	0.00
22/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	993	1	993	1	491.00
22/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6615	7	6615	7	0.00
22/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1732	2	1732	2	388.00
22/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4334	4	4334	4	0.00
22/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	10426	11	10426	11	0.00
22/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7423	8	7423	8	0.00
22/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4490	5	4490	5	0.00
22/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4396	5	4396	5	0.00
22/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4365	5	4365	5	0.00
22/11/2022	R035 On 03-August-23			Bond Future	11.59	86.5173	11.5945	86.5173	0.00
22/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5441	5	5441	5	0.00
22/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5474	5	5474	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
22/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5506	5	5506	5	0.00
22/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3316	3	3316	3	0.00
22/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3336	3	3336	3	0.00
22/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3357	3	3357	3	0.00
22/11/2022	R035 On 02-November-23			Bond Future	11.72	83.7935	11.7175	83.7935	0.00
22/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3530	3	3530	3	0.00
22/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3478	3	3478	3	0.00
22/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3504	3	3504	3	0.00
22/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5133	5	5133	5	0.00
22/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5162	5	5162	5	0.00
22/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5103	5	5103	5	0.00
22/11/2022	R035 On 01-February-24			Bond Future	11.87	85.3828	11.8747	85.3828	0.00
22/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5584	5	5584	5	0.00
22/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5646	5	5646	5	0.00
22/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5615	5	5615	5	0.00
22/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3976	4	3976	4	0.00
22/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3996	4	3996	4	0.00
22/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3955	4	3955	4	0.00
22/11/2022	R186 On 02-February-23			Bond Future	8.74	106.7758	8.7429	106.7758	77,526.00
22/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	570	1	570	1	0.00
22/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	548	0	548	0	0.00
22/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	559	0	559	0	0.00
22/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1948	2	1948	2	0.00
22/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1971	2	1971	2	0.00
22/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1926	2	1926	2	0.00
22/11/2022	R186 On 04-May-23			Bond Future	8.83	108.8454	8.8309	108.8454	12,188.00
22/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1575	1	1575	1	0.00
22/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1591	1	1591	1	0.00
22/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1608	2	1608	2	0.00
22/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1594	2	1594	2	0.00
22/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1580	2	1580	2	0.00
22/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1609	2	1609	2	0.00
22/11/2022	R186 On 03-August-23			Bond Future	8.90	105.7236	8.9001	105.7236	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
22/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3490	3	3490	3	0.00
22/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3532	3	3532	3	0.00
22/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3511	3	3511	3	0.00
22/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1078	1	1078	1	0.00
22/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1085	1	1085	1	0.00
22/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1070	1	1070	1	0.00
22/11/2022	R186 On 02-November-23			Bond Future	8.95	107.9005	8.9494	107.9005	0.00
22/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4715	5	4715	5	0.00
22/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2656	3	2656	3	0.00
22/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2673	3	2673	3	0.00
22/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2255	2	2255	2	1,715.00
22/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2692	3	2692	3	0.00
22/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1465	2	1465	2	0.00
22/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1474	2	1474	2	0.00
22/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1483	2	1483	2	0.00
22/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	779	1	779	1	1,715.00
22/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1707	2	1707	2	0.00
22/11/2022	R186 On 01-February-24			Bond Future	9.07	104.6453	9.0700	104.6453	0.00
22/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2765	3	2765	3	0.00
22/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2749	3	2749	3	0.00
22/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2732	3	2732	3	0.00
22/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1631	2	1631	2	0.00
22/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1648	2	1648	2	0.00
22/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1640	2	1640	2	0.00
22/11/2022	R197 On 02-February-23			Bond Future	329.39	329.3123	329.3940	329.3123	977.00
22/11/2022	R197 On 04-May-23			Bond Future	335.74	335.7729	335.7435	335.7729	0.00
22/11/2022	R197 On 03-August-23			Bond Future	333.41	333.5085	333.4120	333.5085	0.00
22/11/2022	R197 On 02-November-23			Bond Future	340.35	340.4458	340.3521	340.4458	0.00
22/11/2022	R202 On 02-February-23			Bond Future	244.62	244.6315	244.6247	244.6315	5,970.00
22/11/2022	R202 On 04-May-23			Bond Future	249.34	249.4307	249.3402	249.4307	0.00
22/11/2022	R202 On 03-August-23			Bond Future	249.53	249.6694	249.5276	249.6694	0.00
22/11/2022	R202 On 02-November-23			Bond Future	254.72	254.8620	254.7207	254.8620	0.00
22/11/2022	R202 On 01-February-24			Bond Future	254.72	254.8277	254.7155	254.8277	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
22/11/2022	R209 On 02-February-23			Bond Future	11.35	67.7569	11.3545	67.7569	24,569.00
22/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	857	1	857	1	0.00
22/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	826	1	826	1	0.00
22/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	842	1	842	1	0.00
22/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3728	4	3728	4	0.00
22/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3803	4	3803	4	0.00
22/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3765	4	3765	4	0.00
22/11/2022	R209 On 04-May-23			Bond Future	11.47	65.9187	11.4735	65.9187	2,510.00
22/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2296	2	2296	2	0.00
22/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2058	2	2058	2	0.00
22/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6274	6	6274	6	0.00
22/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2274	2	2274	2	0.00
22/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	616	1	616	1	1,000.00
22/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2252	2	2252	2	0.00
22/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4186	4	4186	4	0.00
22/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8498	9	8498	9	0.00
22/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4156	4	4156	4	0.00
22/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1468	1	1468	1	8,500.00
22/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4457	4	4457	4	6,250.00
22/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4127	4	4127	4	0.00
22/11/2022	R209 On 03-August-23			Bond Future	11.58	67.2413	11.5849	67.2413	0.00
22/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4720	5	4720	5	0.00
22/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4663	5	4663	5	0.00
22/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4691	5	4691	5	0.00
22/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2977	3	2977	3	0.00
22/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3014	3	3014	3	0.00
22/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2996	3	2996	3	0.00
22/11/2022	R209 On 02-November-23			Bond Future	11.69	65.4738	11.6916	65.4738	0.00
22/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2999	3	2999	3	0.00
22/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2954	3	2954	3	0.00
22/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2976	3	2976	3	0.00
22/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4690	5	4690	5	0.00
22/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4718	5	4718	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
22/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4663	5	4663	5	0.00
22/11/2022	R209 On 01-February-24			Bond Future	11.82	66.7155	11.8237	66.7155	0.00
22/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4903	5	4903	5	0.00
22/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	4930	5	4930	5	0.00
22/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	4957	5	4957	5	0.00
22/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3492	3	3492	3	0.00
22/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3511	4	3511	4	0.00
22/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3529	4	3529	4	0.00
22/11/2022	R210 On 02-February-23			Bond Future	222.59	223.1493	222.5923	223.1493	372.00
22/11/2022	R210 On 04-May-23			Bond Future	223.81	224.4499	223.8062	224.4499	0.00
22/11/2022	R210 On 03-August-23			Bond Future	228.30	229.0025	228.3013	229.0025	0.00
22/11/2022	R210 On 02-November-23			Bond Future	229.89	230.6055	229.8921	230.6055	0.00
22/11/2022	R210 On 01-February-24			Bond Future	234.34	235.0396	234.3420	235.0396	0.00
22/11/2022	R213 On 02-February-23			Bond Future	10.79	82.7907	10.7869	82.7907	38,397.00
22/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	45	0	45	0	476.00
22/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	640	1	640	1	0.00
22/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	981	1	981	1	912.00
22/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	654	1	654	1	0.00
22/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	414	0	414	0	0.00
22/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	667	1	667	1	0.00
22/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	846	1	846	1	0.00
22/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6413	6	6413	6	0.00
22/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	253	0	253	0	912.00
22/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3309	3	3309	3	0.00
22/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2883	3	2883	3	476.00
22/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2640	3	2640	3	0.00
22/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3275	3	3275	3	0.00
22/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3344	4	3344	4	0.00
22/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7974	8	7974	8	0.00
22/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	4082	4	4082	4	476.00
22/11/2022	R213 On 04-May-23			Bond Future	10.92	80.8439	10.9189	80.8439	0.00
22/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2371	2	2371	2	0.00
22/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2350	2	2350	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
22/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2393	2	2393	2	0.00
22/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3153	3	3153	3	0.00
22/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3201	3	3201	3	0.00
22/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3177	3	3177	3	0.00
22/11/2022	R213 On 03-August-23			Bond Future	11.04	82.4655	11.0445	82.4655	0.00
22/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4685	5	4685	5	0.00
22/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4658	5	4658	5	0.00
22/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4713	5	4713	5	0.00
22/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2226	2	2226	2	0.00
22/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2241	2	2241	2	0.00
22/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2212	2	2212	2	0.00
22/11/2022	R213 On 02-November-23			Bond Future	11.17	80.6097	11.1697	80.6097	0.00
22/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3062	3	3062	3	0.00
22/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3039	3	3039	3	0.00
22/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3084	3	3084	3	0.00
22/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3253	3	3253	3	0.00
22/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3293	3	3293	3	0.00
22/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3273	3	3273	3	0.00
22/11/2022	R213 On 01-February-24			Bond Future	11.34	82.1397	11.3371	82.1397	0.00
22/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4429	4	4429	4	0.00
22/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4404	4	4404	4	0.00
22/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4379	4	4379	4	0.00
22/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2901	3	2901	3	0.00
22/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2886	3	2886	3	0.00
22/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2871	3	2871	3	0.00
22/11/2022	R214 On 02-February-23			Bond Future	11.48	65.3082	11.4754	65.3082	71,030.00
22/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	233	0	233	0	3,550.00
22/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1203	1	1203	1	0.00
22/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1029	1	1029	1	3,550.00
22/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3109	3	3109	3	0.00
22/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1163	1	1163	1	0.00
22/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1183	1	1183	1	0.00
22/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1223	1	1223	1	0.00

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22/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3320	3	3320	3	0.00
22/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3356	3	3356	3	0.00
22/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1435	1	1435	1	0.00
22/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3613	4	3613	4	0.00
22/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3285	3	3285	3	0.00
22/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3250	3	3250	3	0.00
22/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6933	7	6933	7	0.00
22/11/2022	R214 On 04-May-23			Bond Future	11.58	63.2763	11.5841	63.2763	0.00
22/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2793	3	2793	3	0.00
22/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2743	3	2743	3	0.00
22/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2768	3	2768	3	0.00
22/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3895	4	3895	4	0.00
22/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3923	4	3923	4	0.00
22/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3867	4	3867	4	0.00
22/11/2022	R214 On 03-August-23			Bond Future	11.69	64.5457	11.6870	64.5457	0.00
22/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5345	5	5345	5	0.00
22/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5285	5	5285	5	0.00
22/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5315	5	5315	5	0.00
22/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3017	3	3017	3	0.00
22/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3035	3	3035	3	0.00
22/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2999	3	2999	3	0.00
22/11/2022	R214 On 02-November-23			Bond Future	11.79	62.5750	11.7875	62.5750	0.00
22/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3441	3	3441	3	0.00
22/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3393	3	3393	3	0.00
22/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3417	3	3417	3	0.00
22/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5105	5	5105	5	0.00
22/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5134	5	5134	5	0.00
22/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5076	5	5076	5	0.00
22/11/2022	R214 On 01-February-24			Bond Future	11.91	63.7620	11.9139	63.7620	0.00
22/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5214	5	5214	5	0.00
22/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5241	5	5241	5	0.00
22/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5269	5	5269	5	0.00
22/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4067	4	4067	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
22/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4087	4	4087	4	0.00
22/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4108	4	4108	4	0.00
22/11/2022	R248 On 02-February-23			Bond Future	11.47	81.4095	11.4655	81.4095	247,562.00
22/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	372	0	372	0	3,820.00
22/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1458	1	1458	1	0.00
22/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1483	1	1483	1	0.00
22/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1560	2	1560	2	3,820.00
22/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1314	1	1314	1	0.00
22/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3535	3	3535	3	0.00
22/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1508	1	1508	1	0.00
22/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4125	4	4125	4	0.00
22/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4037	4	4037	4	0.00
22/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2016	2	2016	2	0.00
22/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4492	5	4492	5	0.00
22/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4170	4	4170	4	0.00
22/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4215	4	4215	4	0.00
22/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7994	8	7994	8	0.00
22/11/2022	R248 On 04-May-23			Bond Future	11.58	78.5290	11.5765	78.5290	10,943.00
22/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3372	3	3372	3	0.00
22/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3404	3	3404	3	0.00
22/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3435	3	3435	3	0.00
22/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4928	5	4928	5	0.00
22/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4964	5	4964	5	0.00
22/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5000	5	5000	5	0.00
22/11/2022	R248 On 03-August-23			Bond Future	11.68	80.0669	11.6847	80.0669	0.00
22/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6433	6	6433	6	0.00
22/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6470	6	6470	6	0.00
22/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6506	6	6506	6	0.00
22/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3878	4	3878	4	0.00
22/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3901	4	3901	4	0.00
22/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3924	4	3924	4	0.00
22/11/2022	R248 On 02-November-23			Bond Future	11.78	77.2932	11.7816	77.2932	13,000.00
22/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4144	4	4144	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
22/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4084	4	4084	4	0.00
22/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4114	4	4114	4	0.00
22/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6016	6	6016	6	0.00
22/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6087	6	6087	6	0.00
22/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6051	6	6051	6	0.00
22/11/2022	R248 On 01-February-24			Bond Future	11.90	78.7959	11.9014	78.7959	0.00
22/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6468	6	6468	6	0.00
22/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6399	6	6399	6	0.00
22/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6434	6	6434	6	0.00
22/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4927	5	4927	5	0.00
22/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4952	5	4952	5	0.00
22/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4902	5	4902	5	0.00