



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	2025 On 02-February-23			Bond Future	166.26	166.2200	166.2569	166.2200	6,272.00
25/01/2023	2025 On 04-May-23			Bond Future	169.50	169.4660	169.4999	169.4660	4,937.00
25/01/2023	2025 On 03-August-23			Bond Future	171.26	171.2308	171.2632	171.2308	214.00
25/01/2023	2025 On 02-November-23			Bond Future	174.89	174.8593	174.8915	174.8593	0.00
25/01/2023	2025 On 01-February-24			Bond Future	176.47	176.4377	176.4730	176.4377	0.00
25/01/2023	2029 On 02-February-23			Bond Future	120.58	120.4947	120.5815	120.4947	964.00
25/01/2023	2029 On 04-May-23			Bond Future	121.64	121.5511	121.6369	121.5511	905.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	2029 On 03-August-23			Bond Future	124.15	124.0653	124.1514	124.0653	728.00
25/01/2023	2029 On 02-November-23			Bond Future	125.45	125.3667	125.4539	125.3667	0.00
25/01/2023	2029 On 01-February-24			Bond Future	127.87	127.7782	127.8689	127.7782	0.00
25/01/2023	2030 On 02-February-23			Bond Future	9.67	91.4457	9.6694	91.4457	34,614.00
25/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
25/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
25/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8367	8	8367	8	5,000.00
25/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6542	6	6542	6	0.00
25/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6714	6	6714	6	0.00
25/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1685	1	1685	1	0.00
25/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	1002	1	1002	1	388.00
25/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1406	1	1406	1	0.00
25/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	868	1	868	1	0.00
25/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
25/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7524	7	7524	7	5,000.00
25/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1604	1	1604	1	0.00
25/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1644	1	1644	1	0.00
25/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	901	1	901	1	0.00
25/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	9	0	9	0	0.00
25/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	497	0	497	0	0.00
25/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	542	1	542	1	102.00
25/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2261	3	2261	3	0.00
25/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	138	0	138	0	102.00
25/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	93	0	93	0	0.00
25/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
25/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3037	3	3037	3	0.00
25/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2841	3	2841	3	0.00
25/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
25/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4177	5	4177	5	0.00
25/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	301	0	301	0	0.00
25/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	247	0	247	0	0.00
25/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	286	0	286	0	0.00
25/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	105	0	105	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
25/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	99	0	99	0	0.00
25/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
25/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
25/01/2023	2030 On 04-May-23			Bond Future	9.76	93.2088	9.7645	93.2088	83,367.00
25/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11832	11	11832	11	0.00
25/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8222	8	8222	8	0.00
25/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9819	9	9819	9	0.00
25/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11567	11	11567	11	0.00
25/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4266	4	4266	4	0.00
25/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1587	1	1587	1	150.00
25/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4641	4	4641	4	350.00
25/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7157	7	7157	7	0.00
25/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3869	4	3869	4	479.00
25/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4199	4	4199	4	0.00
25/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4233	4	4233	4	0.00
25/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1780	2	1780	2	479.00
25/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	2034	2	2034	2	388.00
25/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2601	2	2601	2	1,080.00
25/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	713	1	713	1	388.00
25/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4160	4	4160	4	0.00
25/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2438	3	2438	3	0.00
25/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1529	2	1529	2	0.00
25/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	1963	2	1963	2	0.00
25/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2215	2	2215	2	0.00
25/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	805	1	805	1	0.00
25/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	816	1	816	1	0.00
25/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	924	1	924	1	0.00
25/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	278	0	278	0	150.00
25/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	691	1	691	1	0.00
25/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	795	1	795	1	0.00
25/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	38	0	38	0	479.00
25/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	93	0	93	0	1,080.00
25/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	189	0	189	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	33	0	33	0	350.00
25/01/2023	2030 On 03-August-23			Bond Future	9.84	91.1072	9.8438	91.1072	5,629.00
25/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11417	11	11417	11	0.00
25/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	7093	7	7093	7	0.00
25/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12479	12	12479	12	0.00
25/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	7023	7	7023	7	0.00
25/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	7058	7	7058	7	0.00
25/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3988	4	3988	4	1,012.00
25/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4743	4	4743	4	350.00
25/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1245	1	1245	1	0.00
25/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	652	1	652	1	0.00
25/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	664	1	664	1	0.00
25/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	111	0	111	0	350.00
25/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1556	2	1556	2	0.00
25/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	168	0	168	0	1,012.00
25/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	658	1	658	1	0.00
25/01/2023	2030 On 02-November-23			Bond Future	9.91	93.0182	9.9089	93.0182	149.00
25/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5424	5	5424	5	0.00
25/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5394	5	5394	5	0.00
25/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5364	5	5364	5	0.00
25/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1617	2	1617	2	0.00
25/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1606	2	1606	2	0.00
25/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1595	2	1595	2	0.00
25/01/2023	2030 On 01-February-24			Bond Future	10.03	90.7793	10.0252	90.7793	0.00
25/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6834	7	6834	7	0.00
25/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6804	7	6804	7	0.00
25/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6864	7	6864	7	0.00
25/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1468	2	1468	2	0.00
25/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1485	2	1485	2	0.00
25/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1476	2	1476	2	0.00
25/01/2023	2032 On 02-February-23			Bond Future	10.29	90.4884	10.2903	90.4884	52,067.00
25/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
25/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11993	11	11993	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7826	7	7826	7	0.00
25/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	920	1	920	1	0.00
25/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	954	1	954	1	0.00
25/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	332	0	332	0	0.00
25/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	668	0	668	0	8,000.00
25/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
25/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	56	0	56	0	750.00
25/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	6191	6	6191	6	0.00
25/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	7110	7	7110	7	0.00
25/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1369	1	1369	1	0.00
25/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	2112	2	2112	2	750.00
25/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5947	5	5947	5	0.00
25/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	459	0	459	0	500.00
25/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	989	1	989	1	0.00
25/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	403	1	403	1	0.00
25/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	837	1	837	1	0.00
25/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	1	0	1	0	8,000.00
25/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	104	0	104	0	0.00
25/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	253	0	253	0	454.00
25/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
25/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
25/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2074	3	2074	3	0.00
25/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4553	5	4553	5	0.00
25/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	616	1	616	1	0.00
25/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1035	1	1035	1	454.00
25/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	421	1	421	1	0.00
25/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	440	1	440	1	0.00
25/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
25/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
25/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5477	6	5477	6	0.00
25/01/2023	2032 On 04-May-23			Bond Future	10.39	88.0732	10.3937	88.0732	175,656.00
25/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	3065	3	3065	3	400.00
25/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3885	4	3885	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
25/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3920	4	3920	4	0.00
25/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1518	1	1518	1	730.00
25/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2791	3	2791	3	730.00
25/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	14224	14	14224	14	0.00
25/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3954	4	3954	4	0.00
25/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5733	5	5733	5	400.00
25/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4559	4	4559	4	0.00
25/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1154	1	1154	1	730.00
25/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1401	2	1401	2	0.00
25/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	38	0	38	0	400.00
25/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2080	2	2080	2	0.00
25/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3453	4	3453	4	0.00
25/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1417	2	1417	2	0.00
25/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1433	2	1433	2	0.00
25/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	1889	2	1889	2	0.00
25/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	803	1	803	1	0.00
25/01/2023	2032 On 03-August-23			Bond Future	10.48	89.8748	10.4810	89.8748	2,600.00
25/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7397	7	7397	7	0.00
25/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7434	7	7434	7	0.00
25/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7956	8	7956	8	5,000.00
25/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7471	7	7471	7	0.00
25/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1337	1	1337	1	1,500.00
25/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2744	3	2744	3	1,500.00
25/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3679	4	3679	4	0.00
25/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6013	6	6013	6	0.00
25/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1174	1	1174	1	0.00
25/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1057	1	1057	1	0.00
25/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1183	1	1183	1	0.00
25/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1193	1	1193	1	0.00
25/01/2023	2032 On 02-November-23			Bond Future	10.56	87.5986	10.5649	87.5986	0.00
25/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5562	5	5562	5	0.00
25/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5595	5	5595	5	0.00
25/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5627	5	5627	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
25/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2325	3	2325	3	0.00
25/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2341	3	2341	3	0.00
25/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2356	3	2356	3	0.00
25/01/2023	2032 On 01-February-24			Bond Future	10.69	89.2591	10.6898	89.2591	0.00
25/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7368	7	7368	7	0.00
25/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	7302	7	7302	7	0.00
25/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7335	7	7335	7	0.00
25/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	1943	2	1943	2	0.00
25/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	1954	2	1954	2	0.00
25/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	1931	2	1931	2	0.00
25/01/2023	2033 On 02-February-23			Bond Future	115.22	115.0522	115.2195	115.0522	1,175.00
25/01/2023	2033 On 04-May-23			Bond Future	116.08	115.9131	116.0811	115.9131	1,250.00
25/01/2023	2033 On 03-August-23			Bond Future	118.48	118.3105	118.4805	118.3105	6,141.00
25/01/2023	2033 On 02-November-23			Bond Future	119.57	119.4000	119.5729	119.4000	0.00
25/01/2023	2033 On 01-February-24			Bond Future	121.87	121.6968	121.8750	121.6968	0.00
25/01/2023	2037 On 02-February-23			Bond Future	11.05	81.5188	11.0505	81.5188	38,564.00
25/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	715	0	715	0	0.00
25/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	880	1	880	1	577.00
25/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	655	0	655	0	0.00
25/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	685	0	685	0	0.00
25/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5335	5	5335	5	0.00
25/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	748	1	748	1	0.00
25/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	779	1	779	1	0.00
25/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	579	1	579	1	0.00
25/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	2	0	2	0	577.00
25/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	718	1	718	1	0.00
25/01/2023	2037 On 04-May-23			Bond Future	11.16	83.0905	11.1617	83.0905	60,612.00
25/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13591	13	13591	13	0.00
25/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3289	3	3289	3	0.00
25/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	5015	5	5015	5	400.00
25/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2366	2	2366	2	400.00
25/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5672	5	5672	5	0.00
25/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3220	3	3220	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
25/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3255	3	3255	3	0.00
25/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2139	2	2139	2	703.00
25/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3421	4	3421	4	0.00
25/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2373	3	2373	3	0.00
25/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2398	3	2398	3	0.00
25/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3160	4	3160	4	0.00
25/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	124	0	124	0	400.00
25/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1433	2	1433	2	0.00
25/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1200	1	1200	1	703.00
25/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2349	3	2349	3	0.00
25/01/2023	2037 On 03-August-23			Bond Future	11.26	80.5317	11.2633	80.5317	71,091.00
25/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6934	6	6934	6	0.00
25/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6856	6	6856	6	0.00
25/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6895	6	6895	6	0.00
25/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2020	2	2020	2	0.00
25/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2035	2	2035	2	0.00
25/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2005	2	2005	2	0.00
25/01/2023	2037 On 02-November-23			Bond Future	11.35	82.2211	11.3539	82.2211	0.00
25/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	5143	5	5143	5	0.00
25/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	5175	5	5175	5	0.00
25/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	5208	5	5208	5	0.00
25/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4018	4	4018	4	0.00
25/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	3993	4	3993	4	0.00
25/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	3969	4	3969	4	0.00
25/01/2023	2037 On 01-February-24			Bond Future	11.48	79.5261	11.4798	79.5261	0.00
25/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7732	7	7732	7	0.00
25/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7767	7	7767	7	0.00
25/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7802	7	7802	7	0.00
25/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3174	3	3174	3	0.00
25/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3191	3	3191	3	0.00
25/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3208	3	3208	3	0.00
25/01/2023	2038 On 02-February-23			Bond Future	129.14	127.1833	129.1408	127.1833	1,403.00
25/01/2023	2038 On 04-May-23			Bond Future	131.66	129.6669	131.6599	129.6669	4,487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	2038 On 03-August-23			Bond Future	132.42	130.3912	132.4236	130.3912	0.00
25/01/2023	2038 On 02-November-23			Bond Future	135.23	133.1545	135.2292	133.1545	0.00
25/01/2023	2038 On 01-February-24			Bond Future	135.82	133.7065	135.8229	133.7065	0.00
25/01/2023	2040 On 02-February-23			Bond Future	11.21	82.7404	11.2103	82.7404	87,477.00
25/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
25/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
25/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5340	5	5340	5	0.00
25/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	476	0	476	0	0.00
25/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	501	0	501	0	0.00
25/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	176	0	176	0	0.00
25/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6328	6	6328	6	0.00
25/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6500	6	6500	6	0.00
25/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	526	0	526	0	0.00
25/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	214	0	214	0	388.00
25/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	727	0	727	0	563.00
25/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	860	1	860	1	0.00
25/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	4	0	4	0	563.00
25/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	1875	3	1875	3	0.00
25/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1120	2	1120	2	0.00
25/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	1	0	1	0	388.00
25/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	1	0	1	0	0.00
25/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1161	2	1161	2	0.00
25/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1202	2	1202	2	0.00
25/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	6957	8	6957	8	0.00
25/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2040	3	2040	3	0.00
25/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7180	8	7180	8	0.00
25/01/2023	2040 On 04-May-23			Bond Future	11.32	84.3356	11.3206	84.3356	47,098.00
25/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12376	12	12376	12	0.00
25/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3545	3	3545	3	486.00
25/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5862	5	5862	5	0.00
25/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3293	3	3293	3	0.00
25/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3328	3	3328	3	0.00
25/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	513	0	513	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1349	1	1349	1	486.00
25/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1790	2	1790	2	388.00
25/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2081	2	2081	2	684.00
25/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9214	9	9214	9	0.00
25/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3364	3	3364	3	0.00
25/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2666	3	2666	3	0.00
25/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5283	6	5283	6	0.00
25/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	607	1	607	1	388.00
25/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	284	0	284	0	486.00
25/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1374	2	1374	2	684.00
25/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	3982	4	3982	4	0.00
25/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4428	5	4428	5	0.00
25/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8451	9	8451	9	0.00
25/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2693	3	2693	3	0.00
25/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2721	3	2721	3	0.00
25/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2531	3	2531	3	0.00
25/01/2023	2040 On 03-August-23			Bond Future	11.42	81.5518	11.4219	81.5518	91,614.00
25/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7165	7	7165	7	0.00
25/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7205	7	7205	7	0.00
25/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7246	7	7246	7	0.00
25/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2373	3	2373	3	0.00
25/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2390	3	2390	3	0.00
25/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2408	3	2408	3	0.00
25/01/2023	2040 On 02-November-23			Bond Future	11.51	83.2627	11.5122	83.2627	84.00
25/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5196	5	5196	5	0.00
25/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5129	5	5129	5	0.00
25/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5163	5	5163	5	0.00
25/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4708	5	4708	5	0.00
25/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4652	5	4652	5	0.00
25/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4680	5	4680	5	0.00
25/01/2023	2040 On 01-February-24			Bond Future	11.64	80.3369	11.6360	80.3369	0.00
25/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	8002	7	8002	7	0.00
25/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7929	7	7929	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
25/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7966	7	7966	7	0.00
25/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3829	4	3829	4	0.00
25/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3849	4	3849	4	0.00
25/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3809	4	3809	4	0.00
25/01/2023	2044 On 02-February-23			Bond Future	11.25	79.2619	11.2498	79.2619	35,997.00
25/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	29	0	29	0	2,500.00
25/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	635	0	635	0	0.00
25/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3273	2	3273	2	0.00
25/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	524	0	524	0	0.00
25/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
25/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	209	0	209	0	2,500.00
25/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4163	3	4163	3	0.00
25/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4759	4	4759	4	0.00
25/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2982	2	2982	2	1,700.00
25/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	498	0	498	0	0.00
25/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	382	0	382	0	1,700.00
25/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	473	0	473	0	0.00
25/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1210	2	1210	2	0.00
25/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1167	2	1167	2	0.00
25/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	73	0	73	0	0.00
25/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	9	0	9	0	4,000.00
25/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	968	2	968	2	0.00
25/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	18	0	18	0	0.00
25/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	1902	3	1902	3	0.00
25/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	53	0	53	0	2,500.00
25/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6766	8	6766	8	0.00
25/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1126	2	1126	2	0.00
25/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1390	2	1390	2	0.00
25/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3477	4	3477	4	0.00
25/01/2023	2044 On 04-May-23			Bond Future	11.35	80.7902	11.3547	80.7902	52,661.00
25/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4560	4	4560	4	0.00
25/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5613	5	5613	5	0.00
25/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3333	3	3333	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
25/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6721	6	6721	6	0.00
25/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3261	3	3261	3	0.00
25/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3297	3	3297	3	0.00
25/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	2871	3	2871	3	0.00
25/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	2900	3	2900	3	0.00
25/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2036	2	2036	2	4,115.00
25/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1192	1	1192	1	1,500.00
25/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	2842	3	2842	3	0.00
25/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1561	2	1561	2	4,115.00
25/01/2023	2044 On 03-August-23			Bond Future	11.45	78.0590	11.4508	78.0590	21,473.00
25/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7042	6	7042	6	0.00
25/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6962	6	6962	6	0.00
25/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7002	6	7002	6	0.00
25/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2634	3	2634	3	0.00
25/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2652	3	2652	3	0.00
25/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2615	3	2615	3	0.00
25/01/2023	2044 On 02-November-23			Bond Future	11.54	79.6966	11.5364	79.6966	0.00
25/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5091	5	5091	5	0.00
25/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5125	5	5125	5	0.00
25/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5159	5	5159	5	0.00
25/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	4945	5	4945	5	0.00
25/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	4975	5	4975	5	0.00
25/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5004	5	5004	5	0.00
25/01/2023	2044 On 01-February-24			Bond Future	11.65	76.8283	11.6530	76.8283	0.00
25/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7842	7	7842	7	0.00
25/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7879	7	7879	7	0.00
25/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7915	7	7915	7	0.00
25/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4089	4	4089	4	0.00
25/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4110	4	4110	4	0.00
25/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4131	5	4131	5	0.00
25/01/2023	2046 On 02-February-23			Bond Future	113.80	113.9675	113.8019	113.9675	5,482.00
25/01/2023	2046 On 04-May-23			Bond Future	113.98	114.1556	113.9842	114.1556	17,311.00
25/01/2023	2046 On 03-August-23			Bond Future	116.34	116.5170	116.3406	116.5170	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
25/01/2023	2046 On 02-November-23			Bond Future	116.72	116.9002	116.7194	116.9002	0.00
25/01/2023	2046 On 01-February-24			Bond Future	118.97	119.1475	118.9650	119.1475	0.00
25/01/2023	2050 On 02-February-23			Bond Future	113.84	113.8280	113.8437	113.8280	3,214.00
25/01/2023	2050 On 04-May-23			Bond Future	116.06	116.0508	116.0643	116.0508	13,174.00
25/01/2023	2050 On 03-August-23			Bond Future	116.29	116.2728	116.2851	116.2728	0.00
25/01/2023	2050 On 02-November-23			Bond Future	118.75	118.7369	118.7489	118.7369	0.00
25/01/2023	2050 On 01-February-24			Bond Future	118.80	118.7831	118.7969	118.7831	0.00
25/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	AL37 On 02-February-23			Index Future	872.10	870.7120	872.1020	870.7120	0.00
25/01/2023	AL37 On 04-May-23			Index Future	888.90	887.4870	888.8970	887.4870	0.00
25/01/2023	AL37 On 03-August-23			Index Future	907.06	905.6220	907.0570	905.6220	0.00
25/01/2023	AL37 On 02-November-23			Index Future	926.06	924.5990	926.0630	924.5990	0.00
25/01/2023	AL37 On 01-February-24			Index Future	943.70	942.2060	943.7020	942.2060	0.00
25/01/2023	AL7T On 02-February-23			Index Future	1019.35	1014.5330	1019.3450	1014.5330	0.00
25/01/2023	AL7T On 04-May-23			Index Future	1038.98	1034.0780	1038.9750	1034.0780	0.00
25/01/2023	AL7T On 03-August-23			Index Future	1060.20	1055.2090	1060.2010	1055.2090	0.00
25/01/2023	AL7T On 02-November-23			Index Future	1082.42	1077.3210	1082.4160	1077.3210	0.00
25/01/2023	AL7T On 01-February-24			Index Future	1103.03	1097.8350	1103.0330	1097.8350	0.00
25/01/2023	ALBI On 02-February-23			Index Future	887.68	881.8360	887.6750	881.8360	33.00
25/01/2023	ALBI On 04-May-23			Index Future	904.77	898.8250	904.7690	898.8250	78.00
25/01/2023	ALBI On 03-August-23			Index Future	923.25	917.1920	923.2540	917.1920	0.00
25/01/2023	ALBI On 02-November-23			Index Future	942.60	936.4120	942.5990	936.4120	0.00
25/01/2023	ALBI On 01-February-24			Index Future	960.55	954.2430	960.5530	954.2430	0.00
25/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2023	ES33 On 02-February-23			Bond Future	11.74	77.1122	11.7443	77.1122	0.00
25/01/2023	ES33 On 04-May-23			Bond Future	11.89	74.8240	11.8898	74.8240	0.00
25/01/2023	ES33 On 03-August-23			Bond Future	12.02	76.3722	12.0221	76.3722	350.00
25/01/2023	ES33 On 02-November-23			Bond Future	12.16	74.1952	12.1559	74.1952	0.00
25/01/2023	ES33 On 01-February-24			Bond Future	12.33	75.6181	12.3333	75.6181	0.00
25/01/2023	ES42 On 02-February-23			Bond Future	12.14	74.7960	12.1428	74.7960	0.00
25/01/2023	ES42 On 04-May-23			Bond Future	12.28	71.9940	12.2798	71.9940	0.00
25/01/2023	ES42 On 03-August-23			Bond Future	12.40	73.4846	12.4023	73.4846	4,000.00
25/01/2023	ES42 On 02-November-23			Bond Future	12.53	70.7795	12.5257	70.7795	0.00
25/01/2023	ES42 On 01-February-24			Bond Future	12.68	72.1341	12.6789	72.1341	0.00
25/01/2023	GOVI On 02-February-23			GOVI	875.35	869.5830	875.3470	869.5830	139.00
25/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	245070	19	245070	19	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
25/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	245170	19	245170	19	0.00
25/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	245270	19	245270	19	0.00
25/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 04-May-23			GOVI	892.20	886.3360	892.2040	886.3360	799.00
25/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	393240	33	393240	33	0.00
25/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	393340	33	393340	33	0.00
25/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	393440	33	393440	33	0.00
25/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 03-August-23			GOVI	910.43	904.4470	910.4320	904.4470	0.00
25/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	732020	67	732020	67	0.00
25/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	732220	67	732220	67	0.00
25/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	732120	67	732120	67	0.00
25/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 02-November-23			GOVI	929.51	923.4010	929.5090	923.4010	0.00
25/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	437090	38	437090	38	0.00
25/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	436990	38	436990	38	0.00
25/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	436890	38	436890	38	0.00
25/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 01-February-24			GOVI	947.21	940.9840	947.2130	940.9840	0.00
25/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	672330	61	672330	61	0.00
25/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	672230	61	672230	61	0.00
25/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	672130	61	672130	61	0.00
25/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2023	IGOV On 02-February-23			Index Future	324.69	323.9990	324.6910	323.9990	151.00
25/01/2023	IGOV On 04-May-23			Index Future	331.02	330.3210	331.0240	330.3210	654.00
25/01/2023	IGOV On 03-August-23			Index Future	337.87	337.1500	337.8660	337.1500	0.00
25/01/2023	IGOV On 02-November-23			Index Future	345.02	344.2920	345.0230	344.2920	0.00
25/01/2023	IGOV On 01-February-24			Index Future	351.67	350.9240	351.6710	350.9240	0.00
25/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.59	92.4150	7.5850	92.4150	0.00
25/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.61	92.3850	7.6100	92.3850	0.00
25/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.70	92.3050	7.6950	92.3050	0.00
25/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
25/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.73	92.3000	7.7250	92.3000	0.00
25/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.67	92.3450	7.6700	92.3450	0.00
25/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.65	92.4400	7.6500	92.4400	75.00
25/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.43	92.5700	7.4250	92.5700	272.00
25/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.39	92.6150	7.3850	92.6150	0.00
25/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.16	92.8150	7.1550	92.8150	0.00
25/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.17	92.8250	7.1700	92.8250	68.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.18	92.7700	7.1800	92.7700	0.00
25/01/2023	R035 On 02-February-23			Bond Future	10.83	90.1960	10.8311	90.1960	89,305.00
25/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6549	6	6549	6	0.00
25/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12851	12	12851	12	0.00
25/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1547	1	1547	1	976.00
25/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1593	1	1593	1	0.00
25/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	792	1	792	1	0.00
25/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	825	1	825	1	0.00
25/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	17	0	17	0	976.00
25/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	259	0	259	0	388.00
25/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
25/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
25/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
25/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	6334	6	6334	6	0.00
25/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	859	1	859	1	0.00
25/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	292	0	292	0	0.00
25/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	201	0	201	0	0.00
25/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	1609	2	1609	2	0.00
25/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1421	2	1421	2	0.00
25/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1331	2	1331	2	582.00
25/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3301	4	3301	4	0.00
25/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	565	1	565	1	0.00
25/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
25/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	5940	7	5940	7	0.00
25/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6471	7	6471	7	0.00
25/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	591	1	591	1	0.00
25/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	618	1	618	1	0.00
25/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	229	0	229	0	582.00
25/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	242	0	242	0	0.00
25/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
25/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6205	7	6205	7	0.00
25/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
25/01/2023	R035 On 04-May-23			Bond Future	10.94	87.4320	10.9382	87.4320	151,984.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5938	5	5938	5	0.00
25/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3647	3	3647	3	0.00
25/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	6237	6	6237	6	0.00
25/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1343	1	1343	1	491.00
25/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	495	0	495	0	388.00
25/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	12122	11	12122	11	0.00
25/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8854	8	8854	8	0.00
25/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3576	3	3576	3	0.00
25/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3611	3	3611	3	0.00
25/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1750	1	1750	1	388.00
25/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3470	3	3470	3	491.00
25/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1630	1	1630	1	770.00
25/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	3059	3	3059	3	770.00
25/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2401	3	2401	3	0.00
25/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	3968	4	3968	4	0.00
25/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	3782	4	3782	4	0.00
25/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2004	2	2004	2	0.00
25/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	480	1	480	1	388.00
25/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	187	0	187	0	491.00
25/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7278	8	7278	8	0.00
25/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4485	5	4485	5	0.00
25/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	967	1	967	1	770.00
25/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2047	2	2047	2	0.00
25/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2025	2	2025	2	0.00
25/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2114	2	2114	2	0.00
25/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1048	1	1048	1	1,035.00
25/01/2023	R035 On 03-August-23			Bond Future	11.03	89.2200	11.0327	89.2200	1,500.00
25/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	7097	7	7097	7	0.00
25/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	7136	7	7136	7	0.00
25/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	7175	7	7175	7	0.00
25/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	1808	2	1808	2	0.00
25/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	1821	2	1821	2	0.00
25/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	1836	2	1836	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
25/01/2023	R035 On 02-November-23			Bond Future	11.13	86.5844	11.1277	86.5844	123.00
25/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5356	5	5356	5	0.00
25/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	5291	5	5291	5	0.00
25/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5323	5	5323	5	0.00
25/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3679	4	3679	4	0.00
25/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	3702	4	3702	4	0.00
25/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3656	4	3656	4	0.00
25/01/2023	R035 On 01-February-24			Bond Future	11.26	88.2266	11.2617	88.2266	0.00
25/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7948	7	7948	7	0.00
25/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7877	7	7877	7	0.00
25/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7912	7	7912	7	0.00
25/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	2948	3	2948	3	0.00
25/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	2964	3	2964	3	0.00
25/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	2932	3	2932	3	0.00
25/01/2023	R186 On 02-February-23			Bond Future	8.17	108.7810	8.1702	108.7810	42,419.00
25/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	681	1	681	1	0.00
25/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	628	1	628	1	0.00
25/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	654	1	654	1	0.00
25/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	110	0	110	0	0.00
25/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	118	0	118	0	0.00
25/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	103	0	103	0	0.00
25/01/2023	R186 On 04-May-23			Bond Future	8.20	110.8784	8.2029	110.8784	100,144.00
25/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1381	1	1381	1	200.00
25/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2408	2	2408	2	0.00
25/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2384	2	2384	2	0.00
25/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2433	2	2433	2	0.00
25/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	417	0	417	0	0.00
25/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	424	0	424	0	0.00
25/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	877	1	877	1	200.00
25/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	410	0	410	0	0.00
25/01/2023	R186 On 03-August-23			Bond Future	8.20	107.8397	8.1959	107.8397	0.00
25/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4819	5	4819	5	0.00
25/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4768	5	4768	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
25/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4794	5	4794	5	0.00
25/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	264	0	264	0	0.00
25/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	267	0	267	0	0.00
25/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	261	0	261	0	0.00
25/01/2023	R186 On 02-November-23			Bond Future	8.17	110.1014	8.1653	110.1014	1,257.00
25/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	4000	4	4000	4	0.00
25/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3978	4	3978	4	0.00
25/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6371	6	6371	6	0.00
25/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3483	3	3483	3	1,715.00
25/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	4022	4	4022	4	0.00
25/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	617	1	617	1	0.00
25/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	256	0	256	0	1,715.00
25/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	756	1	756	1	0.00
25/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	627	1	627	1	0.00
25/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	622	1	622	1	0.00
25/01/2023	R186 On 01-February-24			Bond Future	8.21	106.8873	8.2118	106.8873	0.00
25/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4054	4	4054	4	0.00
25/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	4014	4	4014	4	0.00
25/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4034	4	4034	4	0.00
25/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	714	1	714	1	0.00
25/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	724	1	724	1	0.00
25/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	719	1	719	1	0.00
25/01/2023	R197 On 02-February-23			Bond Future	329.02	328.9976	329.0185	328.9976	877.00
25/01/2023	R197 On 04-May-23			Bond Future	335.44	335.4224	335.4363	335.4224	282.00
25/01/2023	R197 On 03-August-23			Bond Future	333.30	333.2923	333.3021	333.2923	0.00
25/01/2023	R197 On 02-November-23			Bond Future	340.36	340.3561	340.3643	340.3561	0.00
25/01/2023	R202 On 02-February-23			Bond Future	247.27	247.2322	247.2651	247.2322	1,246.00
25/01/2023	R202 On 04-May-23			Bond Future	252.09	252.0602	252.0881	252.0602	4,903.00
25/01/2023	R202 On 03-August-23			Bond Future	252.48	252.4572	252.4824	252.4572	460.00
25/01/2023	R202 On 02-November-23			Bond Future	257.83	257.8072	257.8318	257.8072	0.00
25/01/2023	R202 On 01-February-24			Bond Future	257.85	257.8209	257.8493	257.8209	0.00
25/01/2023	R209 On 02-February-23			Bond Future	10.87	69.7409	10.8697	69.7409	11,626.00
25/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	448	0	448	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
25/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	405	0	405	0	0.00
25/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	426	0	426	0	0.00
25/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	818	1	818	1	0.00
25/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	882	1	882	1	0.00
25/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	849	1	849	1	0.00
25/01/2023	R209 On 04-May-23			Bond Future	10.97	67.9341	10.9685	67.9341	19,118.00
25/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	4040	4	4040	4	1,000.00
25/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7788	7	7788	7	0.00
25/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2788	2	2788	2	0.00
25/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2471	2	2471	2	2,500.00
25/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2730	2	2730	2	0.00
25/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2759	2	2759	2	0.00
25/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	543	0	543	0	500.00
25/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1283	1	1283	1	4,500.00
25/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	3787	4	3787	4	0.00
25/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	5862	6	5862	6	0.00
25/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2078	2	2078	2	0.00
25/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2100	2	2100	2	0.00
25/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1346	2	1346	2	0.00
25/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2307	3	2307	3	8,250.00
25/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2056	2	2056	2	0.00
25/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	420	0	420	0	8,500.00
25/01/2023	R209 On 03-August-23			Bond Future	11.05	69.3238	11.0542	69.3238	1,690.00
25/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	6077	6	6077	6	0.00
25/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	6043	6	6043	6	0.00
25/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	6009	6	6009	6	0.00
25/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1681	2	1681	2	0.00
25/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1707	2	1707	2	0.00
25/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1694	2	1694	2	0.00
25/01/2023	R209 On 02-November-23			Bond Future	11.14	67.6252	11.1371	67.6252	5,720.00
25/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4482	4	4482	4	0.00
25/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4453	4	4453	4	0.00
25/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4425	4	4425	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
25/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3456	4	3456	4	0.00
25/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3435	4	3435	4	0.00
25/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3414	4	3414	4	0.00
25/01/2023	R209 On 01-February-24			Bond Future	11.25	68.9073	11.2505	68.9073	0.00
25/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6856	6	6856	6	0.00
25/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6825	6	6825	6	0.00
25/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6887	6	6887	6	0.00
25/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2646	3	2646	3	0.00
25/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2661	3	2661	3	0.00
25/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2676	3	2676	3	0.00
25/01/2023	R210 On 02-February-23			Bond Future	223.90	223.8836	223.8979	223.8836	118.00
25/01/2023	R210 On 04-May-23			Bond Future	225.18	225.1670	225.1767	225.1670	386.00
25/01/2023	R210 On 03-August-23			Bond Future	229.83	229.8246	229.8316	229.8246	300.00
25/01/2023	R210 On 02-November-23			Bond Future	231.54	231.5325	231.5383	231.5325	0.00
25/01/2023	R210 On 01-February-24			Bond Future	235.99	235.9850	235.9944	235.9850	0.00
25/01/2023	R213 On 02-February-23			Bond Future	10.09	85.8832	10.0903	85.8832	20,432.00
25/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
25/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1721	1	1721	1	912.00
25/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	924	1	924	1	0.00
25/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	891	1	891	1	0.00
25/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	958	1	958	1	0.00
25/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1398	1	1398	1	0.00
25/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	355	0	355	0	0.00
25/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9439	9	9439	9	0.00
25/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
25/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	301	0	301	0	0.00
25/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	101	0	101	0	0.00
25/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	156	0	156	0	476.00
25/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	315	1	315	1	0.00
25/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	287	0	287	0	0.00
25/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4650	5	4650	5	0.00
25/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	744	1	744	1	476.00
25/01/2023	R213 On 04-May-23			Bond Future	10.19	83.9874	10.1873	83.9874	32,891.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3697	3	3697	3	0.00
25/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3665	3	3665	3	0.00
25/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3729	3	3729	3	0.00
25/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1129	1	1129	1	0.00
25/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1156	1	1156	1	0.00
25/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1143	1	1143	1	0.00
25/01/2023	R213 On 03-August-23			Bond Future	10.27	85.7048	10.2685	85.7048	0.00
25/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6868	7	6868	7	0.00
25/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6834	6	6834	6	0.00
25/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6902	7	6902	7	0.00
25/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	934	1	934	1	0.00
25/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	942	1	942	1	0.00
25/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	926	1	926	1	0.00
25/01/2023	R213 On 02-November-23			Bond Future	10.35	83.9475	10.3505	83.9475	1,911.00
25/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5265	5	5265	5	0.00
25/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5235	5	5235	5	0.00
25/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5295	5	5295	5	0.00
25/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	1887	2	1887	2	0.00
25/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	1913	2	1913	2	0.00
25/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	1900	2	1900	2	0.00
25/01/2023	R213 On 01-February-24			Bond Future	10.48	85.5407	10.4796	85.5407	0.00
25/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6815	6	6815	6	0.00
25/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6785	6	6785	6	0.00
25/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6754	6	6754	6	0.00
25/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1642	2	1642	2	0.00
25/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1632	2	1632	2	0.00
25/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1623	2	1623	2	0.00
25/01/2023	R214 On 02-February-23			Bond Future	11.12	66.4982	11.1197	66.4982	68,050.00
25/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
25/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	1	0	1	0	0.00
25/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	372	0	372	0	0.00
25/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	210	0	210	0	2,300.00
25/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3604	3	3604	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
25/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	577	0	577	0	0.00
25/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2619	2	2619	2	2,300.00
25/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	551	0	551	0	0.00
25/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	603	0	603	0	0.00
25/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	526	0	526	0	0.00
25/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	802	1	802	1	0.00
25/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	771	1	771	1	0.00
25/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1440	2	1440	2	0.00
25/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	50	0	50	0	0.00
25/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	741	1	741	1	0.00
25/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	712	1	712	1	0.00
25/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	12	0	12	0	0.00
25/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1038	2	1038	2	0.00
25/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4782	5	4782	5	0.00
25/01/2023	R214 On 02-February-23		Put	Bond Future	32795	34	32795	34	0.00
25/01/2023	R214 On 04-May-23			Bond Future	11.21	64.4823	11.2138	64.4823	22,721.00
25/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3035	3	3035	3	0.00
25/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2973	3	2973	3	0.00
25/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3004	3	3004	3	0.00
25/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2162	2	2162	2	0.00
25/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2185	3	2185	3	0.00
25/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2140	2	2140	2	0.00
25/01/2023	R214 On 03-August-23			Bond Future	11.30	65.8010	11.2971	65.8010	2,980.00
25/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6263	6	6263	6	0.00
25/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6194	6	6194	6	0.00
25/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6229	6	6229	6	0.00
25/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	1885	2	1885	2	0.00
25/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	1899	2	1899	2	0.00
25/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1871	2	1871	2	0.00
25/01/2023	R214 On 02-November-23			Bond Future	11.38	63.8804	11.3802	63.8804	0.00
25/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4423	4	4423	4	0.00
25/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4366	4	4366	4	0.00
25/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4394	4	4394	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
25/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	3972	4	3972	4	0.00
25/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	3996	4	3996	4	0.00
25/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	3948	4	3948	4	0.00
25/01/2023	R214 On 01-February-24			Bond Future	11.49	65.0919	11.4934	65.0919	0.00
25/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6518	6	6518	6	0.00
25/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6548	6	6548	6	0.00
25/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6579	6	6579	6	0.00
25/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3235	4	3235	4	0.00
25/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3252	4	3252	4	0.00
25/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3270	4	3270	4	0.00
25/01/2023	R248 On 02-February-23			Bond Future	11.10	83.0428	11.1041	83.0428	55,768.00
25/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	3	0	3	0	0.00
25/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	681	0	681	0	0.00
25/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	814	0	814	0	0.00
25/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	713	0	713	0	0.00
25/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	508	0	508	0	2,900.00
25/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	3384	2	3384	2	2,900.00
25/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3997	3	3997	3	0.00
25/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	745	0	745	0	0.00
25/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	913	2	913	2	0.00
25/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	842	1	842	1	0.00
25/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	29	0	29	0	0.00
25/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	57	0	57	0	0.00
25/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1238	2	1238	2	0.00
25/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	950	2	950	2	0.00
25/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	989	2	989	2	0.00
25/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5176	6	5176	6	0.00
25/01/2023	R248 On 04-May-23			Bond Future	11.20	80.1851	11.1996	80.1851	249,804.00
25/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3721	3	3721	3	0.00
25/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3682	3	3682	3	0.00
25/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3759	3	3759	3	0.00
25/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2740	3	2740	3	0.00
25/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	2797	3	2797	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
25/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	2768	3	2768	3	0.00
25/01/2023	R248 On 03-August-23			Bond Future	11.29	81.7874	11.2872	81.7874	0.00
25/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7636	7	7636	7	0.00
25/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7594	7	7594	7	0.00
25/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7679	7	7679	7	0.00
25/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2441	3	2441	3	0.00
25/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2476	3	2476	3	0.00
25/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2459	3	2459	3	0.00
25/01/2023	R248 On 02-November-23			Bond Future	11.37	79.0789	11.3661	79.0789	0.00
25/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5667	5	5667	5	0.00
25/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5631	5	5631	5	0.00
25/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5595	5	5595	5	0.00
25/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	4848	5	4848	5	0.00
25/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	4907	5	4907	5	0.00
25/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	4878	5	4878	5	0.00
25/01/2023	R248 On 01-February-24			Bond Future	11.47	80.6152	11.4720	80.6152	13,000.00
25/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8195	7	8195	7	0.00
25/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8156	7	8156	7	0.00
25/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8118	7	8118	7	0.00
25/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3939	4	3939	4	0.00
25/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3918	4	3918	4	0.00
25/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3897	4	3897	4	0.00