



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/11/2022 TO: 15/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	2025 On 02-February-23			Bond Future	165.92	166.7823	165.9233	166.7823	6,088.00
15/11/2022	2025 On 04-May-23			Bond Future	169.19	170.1590	169.1850	170.1590	0.00
15/11/2022	2025 On 03-August-23			Bond Future	170.87	171.8716	170.8747	171.8716	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
15/11/2022	2025 On 02-November-23			Bond Future	174.43	175.4141	174.4301	175.4141	0.00
15/11/2022	2025 On 01-February-24			Bond Future	176.00	176.9837	175.9967	176.9837	0.00
15/11/2022	2029 On 02-February-23			Bond Future	122.34	121.9708	122.3370	121.9708	1,392.00
15/11/2022	2029 On 04-May-23			Bond Future	123.45	123.1466	123.4493	123.1466	0.00
15/11/2022	2029 On 03-August-23			Bond Future	125.96	125.6501	125.9553	125.6501	0.00
15/11/2022	2029 On 02-November-23			Bond Future	127.25	126.9100	127.2480	126.9100	0.00
15/11/2022	2029 On 01-February-24			Bond Future	129.69	129.3399	129.6928	129.3399	0.00
15/11/2022	2030 On 02-February-23			Bond Future	10.32	88.8508	88.8151	88.8508	90,949.00
15/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	114	0	0	0	102.00
15/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	200	0	0	0	388.00
15/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	5652	6	6	6	5,000.00
15/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	4091	4	4	4	0.00
15/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	4231	4	4	4	0.00
15/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	1072	1	1	1	0.00
15/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	791	1	1	1	388.00
15/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	956	1	1	1	0.00
15/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	736	1	1	1	0.00
15/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	185	0	0	0	0.00
15/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	4912	5	5	5	5,000.00
15/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	1038	1	1	1	0.00
15/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	1055	1	1	1	0.00
15/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	749	1	1	1	0.00
15/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	254	0	0	0	0.00
15/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	588	1	1	1	0.00
15/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	3635	4	4	4	102.00
15/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	5508	5	6	5	0.00
15/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	2690	3	3	3	102.00
15/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	2483	2	2	2	0.00
15/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	389	0	0	0	0.00
15/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	6223	6	6	6	0.00
15/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	6042	6	6	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
15/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	519	1	1	1	388.00
15/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	7293	7	7	7	0.00
15/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	3170	3	3	3	0.00
15/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	3038	3	3	3	0.00
15/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	3137	3	3	3	0.00
15/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	2541	3	3	3	0.00
15/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	2512	2	3	2	0.00
15/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	551	1	1	1	0.00
15/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	287	0	0	0	0.00
15/11/2022	2030 On 04-May-23			Bond Future	10.44	90.6302	90.5411	90.6302	0.00
15/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	9159	9	9	9	0.00
15/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	5920	6	6	6	0.00
15/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	7325	7	7	7	0.00
15/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	8915	9	9	9	0.00
15/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2788	3	3	3	0.00
15/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	1090	1	1	1	150.00
15/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	3058	3	3	3	350.00
15/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	5025	5	5	5	0.00
15/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	2509	3	3	3	479.00
15/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2740	3	3	3	0.00
15/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2764	3	3	3	0.00
15/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	1192	1	1	1	479.00
15/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	1334	1	1	1	388.00
15/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1682	2	2	2	1,080.00
15/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	607	1	1	1	388.00
15/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	7099	7	7	7	0.00
15/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	4985	5	5	5	0.00
15/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	3654	4	4	4	0.00
15/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	4307	4	4	4	0.00
15/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	4671	5	5	5	0.00
15/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	2381	2	2	2	0.00
15/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	2401	2	2	2	0.00
15/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	2608	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1189	1	1	1	150.00
15/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2153	2	2	2	0.00
15/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	2361	2	2	2	0.00
15/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	430	0	0	0	479.00
15/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	644	1	1	1	1,080.00
15/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	932	1	1	1	388.00
15/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	404	0	0	0	350.00
15/11/2022	2030 On 03-August-23			Bond Future	10.57	88.4450	88.3517	88.4450	0.00
15/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	8841	9	9	9	0.00
15/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	5008	5	5	5	0.00
15/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	9827	10	10	10	0.00
15/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4950	5	5	5	0.00
15/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	2609	3	3	3	1,012.00
15/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	3151	3	3	3	350.00
15/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4979	5	5	5	0.00
15/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	1705	2	2	2	0.00
15/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	2791	3	3	3	0.00
15/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	1729	2	2	2	0.00
15/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	597	1	1	1	350.00
15/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	3316	3	3	3	0.00
15/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	731	1	1	1	1,012.00
15/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	1717	2	2	2	0.00
15/11/2022	2030 On 02-November-23			Bond Future	10.68	90.2488	90.1722	90.2488	0.00
15/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	3133	3	3	3	0.00
15/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	3109	3	3	3	0.00
15/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	3086	3	3	3	0.00
15/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	2575	3	3	3	0.00
15/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	2558	3	3	3	0.00
15/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	2540	3	3	3	0.00
15/11/2022	2030 On 01-February-24			Bond Future	10.84	87.9486	87.8772	87.9486	0.00
15/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	4409	4	4	4	0.00
15/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	4384	4	4	4	0.00
15/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	4434	4	4	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
15/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	2339	2	2	2	0.00
15/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	2366	2	2	2	0.00
15/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	2353	2	2	2	0.00
15/11/2022	2032 On 02-February-23			Bond Future	10.84	88.3251	88.1546	88.3251	110,628.00
15/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	101	0	0	0	454.00
15/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	9269	9	9	9	0.00
15/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	5486	6	5	6	0.00
15/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	976	1	1	1	0.00
15/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	994	1	1	1	0.00
15/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	652	1	1	1	0.00
15/11/2022	2032 On 02-February-23	10.30	Call	Bond Future	843	1	1	1	8,000.00
15/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	151	0	0	0	500.00
15/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	410	0	0	0	750.00
15/11/2022	2032 On 02-February-23	11.50	Call	Bond Future	4166	4	4	4	0.00
15/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	4892	5	5	5	0.00
15/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	1201	1	1	1	0.00
15/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1569	2	2	2	750.00
15/11/2022	2032 On 02-February-23	11.45	Call	Bond Future	3981	4	4	4	0.00
15/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	726	1	1	1	500.00
15/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	1012	1	1	1	0.00
15/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	3291	3	3	3	0.00
15/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	3970	4	4	4	0.00
15/11/2022	2032 On 02-February-23	11.45	Put	Bond Future	900	1	1	1	8,000.00
15/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	2427	2	2	2	0.00
15/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	2950	3	3	3	454.00
15/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	647	1	1	1	0.00
15/11/2022	2032 On 02-February-23	11.50	Put	Bond Future	841	1	1	1	8,000.00
15/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	5293	5	5	5	0.00
15/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	7569	7	8	7	0.00
15/11/2022	2032 On 02-February-23	10.30	Put	Bond Future	3656	4	4	4	0.00
15/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	4220	4	4	4	454.00
15/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	3326	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	3362	3	3	3	0.00
15/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	525	1	1	1	500.00
15/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	141	0	0	0	750.00
15/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	8443	8	8	8	0.00
15/11/2022	2032 On 04-May-23			Bond Future	10.96	85.9315	85.7066	85.9315	66,448.00
15/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2898	3	3	3	0.00
15/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2873	3	3	3	0.00
15/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	2285	2	2	2	400.00
15/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	11686	12	12	12	0.00
15/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2924	3	3	3	0.00
15/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	4283	4	4	4	400.00
15/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	3276	3	3	3	0.00
15/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	406	0	0	0	400.00
15/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4014	4	4	4	0.00
15/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	3326	3	3	3	0.00
15/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	3301	3	3	3	0.00
15/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2258	2	2	2	0.00
15/11/2022	2032 On 03-August-23			Bond Future	11.08	87.6592	87.4278	87.6592	2,600.00
15/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	5459	6	5	6	0.00
15/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	5490	6	5	6	0.00
15/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	5522	6	6	6	0.00
15/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	5939	6	6	6	5,000.00
15/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2036	2	2	2	0.00
15/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2221	2	2	2	0.00
15/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2236	2	2	2	0.00
15/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2251	2	2	2	0.00
15/11/2022	2032 On 02-November-23			Bond Future	11.20	85.2867	85.0684	85.2867	0.00
15/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	3525	4	4	4	0.00
15/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	3499	4	3	4	0.00
15/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	3551	4	4	4	0.00
15/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	3340	3	3	3	0.00
15/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	3384	3	3	3	0.00
15/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	3362	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	2032 On 01-February-24			Bond Future	11.35	86.8958	86.6798	86.8958	0.00
15/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	5195	5	5	5	0.00
15/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	5167	5	5	5	0.00
15/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	5138	5	5	5	0.00
15/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	2943	3	3	3	0.00
15/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	2926	3	3	3	0.00
15/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	2910	3	3	3	0.00
15/11/2022	2033 On 02-February-23			Bond Future	114.82	114.5307	114.8156	114.5307	7,279.00
15/11/2022	2033 On 04-May-23			Bond Future	115.69	115.4658	115.6900	115.4658	0.00
15/11/2022	2033 On 03-August-23			Bond Future	118.04	117.8131	118.0384	117.8131	0.00
15/11/2022	2033 On 02-November-23			Bond Future	119.08	118.8204	119.0753	118.8204	0.00
15/11/2022	2033 On 01-February-24			Bond Future	121.36	121.0954	121.3632	121.0954	19.00
15/11/2022	2037 On 02-February-23			Bond Future	11.42	80.3496	80.0069	80.3496	131,842.00
15/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1409	2	1	2	0.00
15/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1524	2	2	2	636.00
15/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1365	2	1	2	0.00
15/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1387	2	1	2	0.00
15/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	4352	5	4	5	0.00
15/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	3654	3	4	3	0.00
15/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	3693	3	4	3	0.00
15/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	3427	3	3	3	0.00
15/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1223	1	1	1	636.00
15/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	3616	3	4	3	0.00
15/11/2022	2037 On 04-May-23			Bond Future	11.54	81.9592	81.5620	81.9592	0.00
15/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	4398	5	4	5	400.00
15/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	11921	12	12	12	0.00
15/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2997	3	3	3	0.00
15/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	2265	2	2	2	400.00
15/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2969	3	3	3	0.00
15/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2942	3	3	3	0.00
15/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	4352	4	4	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
15/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	686	1	1	1	400.00
15/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	4320	4	4	4	0.00
15/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	5291	5	5	5	0.00
15/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	4289	4	4	4	0.00
15/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3047	3	3	3	0.00
15/11/2022	2037 On 03-August-23			Bond Future	11.66	79.3493	78.9420	79.3493	0.00
15/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5739	6	6	6	0.00
15/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5706	6	6	6	0.00
15/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5672	6	6	6	0.00
15/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3157	3	3	3	0.00
15/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3137	3	3	3	0.00
15/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3117	3	3	3	0.00
15/11/2022	2037 On 02-November-23			Bond Future	11.77	80.9677	80.5691	80.9677	0.00
15/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3641	4	4	4	0.00
15/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3614	4	4	4	0.00
15/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3668	4	4	4	0.00
15/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	4872	5	5	5	0.00
15/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	4843	5	5	5	0.00
15/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	4813	5	5	5	0.00
15/11/2022	2037 On 01-February-24			Bond Future	11.92	78.2410	77.8408	78.2410	0.00
15/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5883	6	6	6	0.00
15/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5851	6	6	6	0.00
15/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5914	6	6	6	0.00
15/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	3717	4	4	4	0.00
15/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	3758	4	4	4	0.00
15/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	3738	4	4	4	0.00
15/11/2022	2038 On 02-February-23			Bond Future	126.91	127.5617	126.9084	127.5617	4,059.00
15/11/2022	2038 On 04-May-23			Bond Future	129.40	130.1448	129.4035	130.1448	1,583.00
15/11/2022	2038 On 03-August-23			Bond Future	130.07	130.8256	130.0678	130.8256	0.00
15/11/2022	2038 On 02-November-23			Bond Future	132.77	133.5221	132.7744	133.5221	0.00
15/11/2022	2038 On 01-February-24			Bond Future	133.32	134.0649	133.3167	134.0649	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
15/11/2022	2040 On 02-February-23			Bond Future	11.52	81.9847	81.5841	81.9847	120,902.00
15/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	227	0	0	0	0.00
15/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	244	0	0	0	388.00
15/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4713	5	5	5	0.00
15/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1427	2	1	2	0.00
15/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1451	2	1	2	0.00
15/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	1066	1	1	1	0.00
15/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	5448	6	5	6	0.00
15/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	5580	6	6	6	0.00
15/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1474	2	1	2	0.00
15/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1646	2	2	2	621.00
15/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	1125	1	1	1	388.00
15/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	4749	4	5	4	0.00
15/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	3741	4	4	4	0.00
15/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1340	1	1	1	621.00
15/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4030	4	4	4	0.00
15/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1043	1	1	1	388.00
15/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1083	1	1	1	0.00
15/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4073	4	4	4	0.00
15/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4116	4	4	4	0.00
15/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	9163	9	9	9	0.00
15/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	4892	5	5	5	0.00
15/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	9369	9	9	9	0.00
15/11/2022	2040 On 04-May-23			Bond Future	11.64	83.6271	83.1699	83.6271	300.00
15/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	11125	12	11	12	0.00
15/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	3285	4	3	4	0.00
15/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3466	4	3	4	486.00
15/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1596	2	2	2	486.00
15/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1987	2	2	2	388.00
15/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	813	1	1	1	388.00
15/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	3255	3	3	3	0.00
15/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	8306	9	8	9	0.00
15/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	3315	4	3	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
15/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	4601	4	5	4	0.00
15/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	7516	7	8	7	0.00
15/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	1684	2	2	2	388.00
15/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1018	1	1	1	486.00
15/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	4669	4	5	4	0.00
15/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	10736	10	11	10	0.00
15/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	6610	6	7	6	0.00
15/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	4436	4	4	4	0.00
15/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	4635	4	5	4	0.00
15/11/2022	2040 On 03-August-23			Bond Future	11.75	80.8003	80.3319	80.8003	0.00
15/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	6179	6	6	6	0.00
15/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	6143	6	6	6	0.00
15/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	6215	7	6	7	0.00
15/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3397	3	3	3	0.00
15/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3440	3	3	3	0.00
15/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3419	3	3	3	0.00
15/11/2022	2040 On 02-November-23			Bond Future	11.86	82.4484	81.9876	82.4484	0.00
15/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3988	4	4	4	0.00
15/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3960	4	4	4	0.00
15/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3931	4	4	4	0.00
15/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	5638	5	6	5	0.00
15/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	5571	5	6	5	0.00
15/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	5604	5	6	5	0.00
15/11/2022	2040 On 01-February-24			Bond Future	12.00	79.4991	79.0357	79.4991	0.00
15/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	6305	7	6	7	0.00
15/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	6271	7	6	7	0.00
15/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	6238	7	6	7	0.00
15/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4329	4	4	4	0.00
15/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4306	4	4	4	0.00
15/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4283	4	4	4	0.00
15/11/2022	2044 On 02-February-23			Bond Future	11.48	79.0905	78.6803	79.0905	92,101.00
15/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1689	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1795	2	2	2	0.00
15/11/2022	2044 On 02-February-23	10.30	Call	Bond Future	325	0	0	0	2,840.00
15/11/2022	2044 On 02-February-23	11.00	Call	Bond Future	1302	1	1	1	2,840.00
15/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1637	2	2	2	0.00
15/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	4242	5	4	5	0.00
15/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4661	5	5	5	0.00
15/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1663	2	2	2	0.00
15/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	3832	4	4	4	0.00
15/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	3628	3	4	3	0.00
15/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1411	1	1	1	4,000.00
15/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	1597	1	2	1	0.00
15/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	3874	4	4	4	0.00
15/11/2022	2044 On 02-February-23	11.00	Put	Bond Future	4495	4	4	4	0.00
15/11/2022	2044 On 02-February-23	10.30	Put	Bond Future	8591	8	9	8	0.00
15/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	3791	4	4	4	0.00
15/11/2022	2044 On 04-May-23			Bond Future	11.59	80.6749	80.2097	80.6749	0.00
15/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	5499	6	5	6	0.00
15/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4582	5	5	5	0.00
15/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3514	4	4	4	0.00
15/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	6468	7	6	7	0.00
15/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3483	4	3	4	0.00
15/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3452	4	3	4	0.00
15/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	4604	4	5	4	0.00
15/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	4570	4	5	4	0.00
15/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	3573	3	4	3	4,115.00
15/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2454	2	2	2	1,500.00
15/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	4537	4	5	4	0.00
15/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	2962	3	3	3	4,115.00
15/11/2022	2044 On 03-August-23			Bond Future	11.70	77.9140	77.4374	77.9140	0.00
15/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	6406	7	6	7	0.00
15/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	6369	7	6	7	0.00
15/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	6333	7	6	7	0.00
15/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	3574	3	4	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
15/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	3597	3	4	3	0.00
15/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	3552	3	4	3	0.00
15/11/2022	2044 On 02-November-23			Bond Future	11.80	79.5032	79.0336	79.5032	0.00
15/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	4353	5	4	5	0.00
15/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	4323	5	4	5	0.00
15/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	4382	5	4	5	0.00
15/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	5803	6	6	6	0.00
15/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	5871	6	6	6	0.00
15/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	5837	6	6	6	0.00
15/11/2022	2044 On 01-February-24			Bond Future	11.92	76.6235	76.1508	76.6235	0.00
15/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6705	7	7	7	0.00
15/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6671	7	7	7	0.00
15/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6740	7	7	7	0.00
15/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	4582	4	5	4	0.00
15/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	4628	4	5	4	0.00
15/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	4605	4	5	4	0.00
15/11/2022	2046 On 02-February-23			Bond Future	114.17	114.1948	114.1705	114.1948	12,116.00
15/11/2022	2046 On 04-May-23			Bond Future	114.38	114.4745	114.3840	114.4745	4,935.00
15/11/2022	2046 On 03-August-23			Bond Future	116.71	116.8018	116.7062	116.8018	0.00
15/11/2022	2046 On 02-November-23			Bond Future	117.05	117.1196	117.0483	117.1196	0.00
15/11/2022	2046 On 01-February-24			Bond Future	119.30	119.3606	119.2959	119.3606	0.00
15/11/2022	2050 On 02-February-23			Bond Future	113.85	113.6689	113.8484	113.6689	9,301.00
15/11/2022	2050 On 04-May-23			Bond Future	116.09	115.9701	116.0864	115.9701	3,359.00
15/11/2022	2050 On 03-August-23			Bond Future	116.26	116.1417	116.2593	116.1417	0.00
15/11/2022	2050 On 02-November-23			Bond Future	118.68	118.5355	118.6785	118.5355	0.00
15/11/2022	2050 On 01-February-24			Bond Future	118.72	118.5631	118.7218	118.5631	0.00
15/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	AL37 On 02-February-23			Index Future	857.32	856.3710	857.3230	856.3710	0.00
15/11/2022	AL37 On 04-May-23			Index Future	873.96	873.4840	873.9550	873.4840	0.00
15/11/2022	AL37 On 03-August-23			Index Future	891.48	891.0350	891.4840	891.0350	0.00
15/11/2022	AL37 On 02-November-23			Index Future	909.83	909.2020	909.8280	909.2020	0.00
15/11/2022	AL37 On 01-February-24			Index Future	927.13	926.4380	927.1340	926.4380	0.00
15/11/2022	AL7T On 02-February-23			Index Future	987.17	988.2550	987.1650	988.2550	0.00
15/11/2022	AL7T On 04-May-23			Index Future	1006.32	1008.0030	1006.3150	1008.0030	0.00
15/11/2022	AL7T On 03-August-23			Index Future	1026.50	1028.2580	1026.5000	1028.2580	0.00
15/11/2022	AL7T On 02-November-23			Index Future	1047.62	1049.2220	1047.6210	1049.2220	0.00
15/11/2022	AL7T On 01-February-24			Index Future	1067.55	1069.1130	1067.5480	1069.1130	0.00
15/11/2022	ALBI On 02-February-23			Index Future	865.84	867.8110	865.8440	867.8110	109.00
15/11/2022	ALBI On 04-May-23			Index Future	882.64	885.1530	882.6410	885.1530	0.00
15/11/2022	ALBI On 03-August-23			Index Future	900.35	902.9390	900.3450	902.9390	0.00
15/11/2022	ALBI On 02-November-23			Index Future	918.87	921.3480	918.8700	921.3480	0.00
15/11/2022	ALBI On 01-February-24			Index Future	936.35	938.8150	936.3480	938.8150	0.00
15/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2022	ES33 On 02-February-23			Bond Future	12.24	75.4422	75.2414	75.4422	350.00
15/11/2022	ES33 On 04-May-23			Bond Future	12.41	73.1748	72.9267	73.1748	0.00
15/11/2022	ES33 On 03-August-23			Bond Future	12.57	74.6628	74.4081	74.6628	0.00
15/11/2022	ES33 On 02-November-23			Bond Future	12.73	72.4070	72.1621	72.4070	0.00
15/11/2022	ES33 On 01-February-24			Bond Future	12.93	73.7884	73.5443	73.7884	0.00
15/11/2022	ES42 On 02-February-23			Bond Future	12.48	73.9880	73.6685	73.9880	4,195.00
15/11/2022	ES42 On 04-May-23			Bond Future	12.62	71.2227	70.8538	71.2227	0.00
15/11/2022	ES42 On 03-August-23			Bond Future	12.76	72.6714	72.2937	72.6714	0.00
15/11/2022	ES42 On 02-November-23			Bond Future	12.91	69.9069	69.5362	69.9069	0.00
15/11/2022	ES42 On 01-February-24			Bond Future	13.08	71.2382	70.8660	71.2382	0.00
15/11/2022	GOVI On 02-February-23			GOVI	853.63	855.5640	853.6280	855.5640	835.00
15/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	27880	5	3	5	0.00
15/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	28080	5	3	5	0.00
15/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	27980	5	3	5	0.00
15/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 04-May-23			GOVI	870.19	872.6610	870.1880	872.6610	0.00
15/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	173080	20	17	20	0.00
15/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	173280	20	17	20	0.00
15/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	173180	20	17	20	0.00
15/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 03-August-23			GOVI	887.64	890.1960	887.6420	890.1960	0.00
15/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	504120	53	50	53	0.00
15/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	504320	53	50	53	0.00
15/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	504220	53	50	53	0.00
15/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 03-August-23	837.21	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
15/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 02-November-23			GOVI	905.91	908.3450	905.9070	908.3450	0.00
15/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	201070	23	20	23	0.00
15/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	200970	23	20	23	0.00
15/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	200870	23	20	23	0.00
15/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 01-February-24			GOVI	923.14	925.5660	923.1380	925.5660	0.00
15/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	431580	46	43	46	0.00
15/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	431480	46	43	46	0.00
15/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	431380	46	43	46	0.00
15/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2022	IGOV On 02-February-23			Index Future	322.15	323.2440	322.1540	323.2440	662.00
15/11/2022	IGOV On 04-May-23			Index Future	328.48	329.7820	328.4820	329.7820	16.00
15/11/2022	IGOV On 03-August-23			Index Future	335.15	336.4850	335.1460	336.4850	0.00
15/11/2022	IGOV On 02-November-23			Index Future	342.12	343.4200	342.1170	343.4200	0.00
15/11/2022	IGOV On 01-February-24			Index Future	348.70	350.0040	348.6980	350.0040	0.00
15/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
15/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.62	93.3850	93.3800	93.3850	0.00
15/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.12	92.8950	92.8850	92.8950	68.00
15/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8700	92.8550	92.8700	0.00
15/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.43	92.5600	92.5700	92.5600	0.00
15/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.46	92.5250	92.5400	92.5250	0.00
15/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.57	92.4200	92.4300	92.4200	0.00
15/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.65	92.3400	92.3550	92.3400	0.00
15/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.71	92.2750	92.2900	92.2750	75.00
15/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.76	92.2050	92.2400	92.2050	272.00
15/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.82	92.1500	92.1800	92.1500	0.00
15/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.76	92.2100	92.2450	92.2100	0.00
15/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.80	92.1650	92.2000	92.1650	0.00
15/11/2022	R035 On 02-February-23			Bond Future	11.25	88.6452	88.4561	88.6452	165,851.00
15/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	5050	5	5	5	0.00
15/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	10572	11	11	11	0.00
15/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1802	2	2	2	976.00
15/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1828	2	2	2	0.00
15/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	1347	1	1	1	0.00
15/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	478	1	0	1	976.00
15/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	921	1	1	1	388.00
15/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	1369	1	1	1	0.00
15/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	159	0	0	0	582.00
15/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	176	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
15/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	193	0	0	0	388.00
15/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	4885	5	5	5	0.00
15/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1391	1	1	1	0.00
15/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	955	1	1	1	0.00
15/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	854	1	1	1	0.00
15/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	4719	5	5	5	0.00
15/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	4540	4	5	4	0.00
15/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	4451	4	4	4	582.00
15/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	6219	6	6	6	0.00
15/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	3554	3	4	3	0.00
15/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	178	0	0	0	976.00
15/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	8590	8	9	8	0.00
15/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	9087	9	9	9	0.00
15/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	3592	3	4	3	0.00
15/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	3630	4	4	4	0.00
15/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	2921	3	3	3	582.00
15/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	2954	3	3	3	0.00
15/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	958	1	1	1	388.00
15/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	8838	9	9	9	0.00
15/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1008	1	1	1	0.00
15/11/2022	R035 On 04-May-23			Bond Future	11.37	85.9146	85.6712	85.9146	0.00
15/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	3155	3	3	3	0.00
15/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	687	1	1	1	388.00
15/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1374	1	1	1	491.00
15/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	7446	8	7	8	0.00
15/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	3016	3	3	3	491.00
15/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	3099	3	3	3	0.00
15/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	3127	3	3	3	0.00
15/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1686	2	2	2	388.00
15/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	10334	11	10	11	0.00
15/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	889	1	1	1	491.00
15/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	6208	6	6	6	0.00
15/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	1562	2	2	2	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
15/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4001	4	4	4	0.00
15/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	7005	7	7	7	0.00
15/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	9961	10	10	10	0.00
15/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4151	4	4	4	0.00
15/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4061	4	4	4	0.00
15/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4031	4	4	4	0.00
15/11/2022	R035 On 03-August-23			Bond Future	11.49	87.6419	87.3915	87.6419	0.00
15/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	5723	6	6	6	0.00
15/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	5757	6	6	6	0.00
15/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	5791	6	6	6	0.00
15/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	2994	3	3	3	0.00
15/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3013	3	3	3	0.00
15/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3033	3	3	3	0.00
15/11/2022	R035 On 02-November-23			Bond Future	11.60	84.9242	84.6865	84.9242	0.00
15/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	3633	4	4	4	0.00
15/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	3579	4	4	4	0.00
15/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	3606	4	4	4	0.00
15/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	4617	5	5	5	0.00
15/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	4645	5	5	5	0.00
15/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	4588	4	5	4	0.00
15/11/2022	R035 On 01-February-24			Bond Future	11.76	86.5269	86.2911	86.5269	0.00
15/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	5818	6	6	6	0.00
15/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5881	6	6	6	0.00
15/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5849	6	6	6	0.00
15/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	3594	4	4	4	0.00
15/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	3614	4	4	4	0.00
15/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	3575	3	4	3	0.00
15/11/2022	R186 On 02-February-23			Bond Future	8.71	106.9998	107.1245	106.9998	77,912.00
15/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	675	1	1	1	0.00
15/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	653	1	1	1	0.00
15/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	664	1	1	1	0.00
15/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	1955	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	1978	2	2	2	0.00
15/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	1933	2	2	2	0.00
15/11/2022	R186 On 04-May-23			Bond Future	8.79	109.1411	109.2051	109.1411	12,188.00
15/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1623	2	2	2	0.00
15/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1640	2	2	2	0.00
15/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1657	2	2	2	0.00
15/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	1501	2	2	2	0.00
15/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	1487	2	1	2	0.00
15/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	1516	2	2	2	0.00
15/11/2022	R186 On 03-August-23			Bond Future	8.84	106.0298	106.0926	106.0298	0.00
15/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	3541	4	4	4	0.00
15/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	3584	4	4	4	0.00
15/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	3562	4	4	4	0.00
15/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	962	1	1	1	0.00
15/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	969	1	1	1	0.00
15/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	955	1	1	1	0.00
15/11/2022	R186 On 02-November-23			Bond Future	8.89	108.1922	108.2782	108.1922	0.00
15/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4811	5	5	5	0.00
15/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2701	3	3	3	0.00
15/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2719	3	3	3	0.00
15/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	2292	2	2	2	1,715.00
15/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2738	3	3	3	0.00
15/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1342	1	1	1	0.00
15/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1350	1	1	1	0.00
15/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1359	1	1	1	0.00
15/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	705	1	1	1	1,715.00
15/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	1574	2	2	2	0.00
15/11/2022	R186 On 01-February-24			Bond Future	9.01	104.9323	105.0280	104.9323	0.00
15/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2760	3	3	3	0.00
15/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2726	3	3	3	0.00
15/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2743	3	3	3	0.00
15/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1470	2	1	2	0.00
15/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1486	2	1	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
15/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1478	2	1	2	0.00
15/11/2022	R197 On 02-February-23			Bond Future	329.58	329.8928	329.5774	329.8928	977.00
15/11/2022	R197 On 04-May-23			Bond Future	336.06	336.5712	336.0556	336.5712	0.00
15/11/2022	R197 On 03-August-23			Bond Future	333.80	334.3272	333.8012	334.3272	0.00
15/11/2022	R197 On 02-November-23			Bond Future	340.75	341.2185	340.7479	341.2185	0.00
15/11/2022	R202 On 02-February-23			Bond Future	246.40	250.2502	246.4030	250.2502	5,970.00
15/11/2022	R202 On 04-May-23			Bond Future	251.25	255.3161	251.2461	255.3161	0.00
15/11/2022	R202 On 03-August-23			Bond Future	251.53	255.6801	251.5250	255.6801	0.00
15/11/2022	R202 On 02-November-23			Bond Future	256.76	260.9501	256.7588	260.9501	0.00
15/11/2022	R202 On 01-February-24			Bond Future	256.75	260.9924	256.7485	260.9924	0.00
15/11/2022	R209 On 02-February-23			Bond Future	11.25	68.5300	68.3128	68.5300	24,588.00
15/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	1063	1	1	1	0.00
15/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	1028	1	1	1	0.00
15/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	1045	1	1	1	0.00
15/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	3409	3	3	3	0.00
15/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	3481	3	3	3	0.00
15/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	3445	3	3	3	0.00
15/11/2022	R209 On 04-May-23			Bond Future	11.36	66.7490	66.4880	66.7490	2,510.00
15/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2521	3	3	3	0.00
15/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	2268	2	2	2	0.00
15/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	6675	7	7	7	0.00
15/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2497	3	2	3	0.00
15/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	738	1	1	1	1,000.00
15/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2474	3	2	3	0.00
15/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	3847	4	4	4	0.00
15/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	8060	8	8	8	0.00
15/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	3819	4	4	4	0.00
15/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1309	1	1	1	8,500.00
15/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4107	4	4	4	6,250.00
15/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	3792	4	4	4	0.00
15/11/2022	R209 On 03-August-23			Bond Future	11.47	68.0910	67.8232	68.0910	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
15/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4997	5	5	5	0.00
15/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4938	5	5	5	0.00
15/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4967	5	5	5	0.00
15/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	2669	3	3	3	0.00
15/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	2704	3	3	3	0.00
15/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	2686	3	3	3	0.00
15/11/2022	R209 On 02-November-23			Bond Future	11.57	66.3281	66.0684	66.3281	0.00
15/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	3108	3	3	3	0.00
15/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	3061	3	3	3	0.00
15/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	3085	3	3	3	0.00
15/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4202	4	4	4	0.00
15/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4228	4	4	4	0.00
15/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4176	4	4	4	0.00
15/11/2022	R209 On 01-February-24			Bond Future	11.70	67.5796	67.3201	67.5796	0.00
15/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	5139	5	5	5	0.00
15/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	5167	5	5	5	0.00
15/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	5195	5	5	5	0.00
15/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3132	3	3	3	0.00
15/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3150	3	3	3	0.00
15/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3167	3	3	3	0.00
15/11/2022	R210 On 02-February-23			Bond Future	228.53	229.3767	228.5287	229.3767	372.00
15/11/2022	R210 On 04-May-23			Bond Future	229.94	230.9394	229.9423	230.9394	0.00
15/11/2022	R210 On 03-August-23			Bond Future	234.61	235.6345	234.6103	235.6345	0.00
15/11/2022	R210 On 02-November-23			Bond Future	236.33	237.3235	236.3289	237.3235	0.00
15/11/2022	R210 On 01-February-24			Bond Future	240.87	241.8662	240.8685	241.8662	0.00
15/11/2022	R213 On 02-February-23			Bond Future	10.70	83.5189	83.4371	83.5189	37,918.00
15/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	99	0	0	0	476.00
15/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	835	1	1	1	0.00
15/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	1205	1	1	1	912.00
15/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	850	1	1	1	0.00
15/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	573	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	865	1	1	1	0.00
15/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	1060	1	1	1	0.00
15/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	6793	7	7	7	0.00
15/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	230	0	0	0	912.00
15/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	3103	3	3	3	0.00
15/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	2694	3	3	3	476.00
15/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	2461	2	2	2	0.00
15/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	3070	3	3	3	0.00
15/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	3136	3	3	3	0.00
15/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	7625	8	8	8	0.00
15/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	3838	4	4	4	476.00
15/11/2022	R213 On 04-May-23			Bond Future	10.82	81.6372	81.5059	81.6372	0.00
15/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	2534	3	3	3	0.00
15/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	2512	3	3	3	0.00
15/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	2555	3	3	3	0.00
15/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	2874	3	3	3	0.00
15/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	2921	3	3	3	0.00
15/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	2898	3	3	3	0.00
15/11/2022	R213 On 03-August-23			Bond Future	10.94	83.2783	83.1423	83.2783	0.00
15/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4931	5	5	5	0.00
15/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4903	5	5	5	0.00
15/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4960	5	5	5	0.00
15/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2004	2	2	2	0.00
15/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2017	2	2	2	0.00
15/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	1991	2	2	2	0.00
15/11/2022	R213 On 02-November-23			Bond Future	11.06	81.4234	81.3014	81.4234	0.00
15/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	3122	3	3	3	0.00
15/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	3098	3	3	3	0.00
15/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	3145	3	3	3	0.00
15/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	2837	3	3	3	0.00
15/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	2875	3	3	3	0.00
15/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	2856	3	3	3	0.00
15/11/2022	R213 On 01-February-24			Bond Future	11.22	82.9611	82.8428	82.9611	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
15/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	4636	5	5	5	0.00
15/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	4611	5	5	5	0.00
15/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	4585	5	5	5	0.00
15/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	2634	3	3	3	0.00
15/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	2619	3	3	3	0.00
15/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	2605	3	3	3	0.00
15/11/2022	R214 On 02-February-23			Bond Future	11.38	66.0940	65.7840	66.0940	71,030.00
15/11/2022	R214 On 02-February-23	10.30	Call	Bond Future	326	0	0	0	3,550.00
15/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1465	2	1	2	0.00
15/11/2022	R214 On 02-February-23	11.00	Call	Bond Future	1270	1	1	1	3,550.00
15/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3510	4	4	4	0.00
15/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1420	2	1	2	0.00
15/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1443	2	1	2	0.00
15/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1488	2	1	2	0.00
15/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3083	3	3	3	0.00
15/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3117	3	3	3	0.00
15/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1340	1	1	1	0.00
15/11/2022	R214 On 02-February-23	11.00	Put	Bond Future	3357	3	3	3	0.00
15/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3050	3	3	3	0.00
15/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3018	3	3	3	0.00
15/11/2022	R214 On 02-February-23	10.30	Put	Bond Future	6529	6	7	6	0.00
15/11/2022	R214 On 04-May-23			Bond Future	11.48	64.1176	63.7637	64.1176	0.00
15/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	3002	3	3	3	0.00
15/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2950	3	3	3	0.00
15/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2976	3	3	3	0.00
15/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	3572	3	4	3	0.00
15/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	3599	3	4	3	0.00
15/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	3545	3	4	3	0.00
15/11/2022	R214 On 03-August-23			Bond Future	11.58	65.4066	65.0440	65.4066	0.00
15/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5582	6	6	6	0.00
15/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	5520	6	6	6	0.00
15/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5551	6	6	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
15/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	2697	3	3	3	0.00
15/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	2714	3	3	3	0.00
15/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	2680	3	3	3	0.00
15/11/2022	R214 On 02-November-23			Bond Future	11.68	63.4410	63.0844	63.4410	0.00
15/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3563	4	4	4	0.00
15/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3513	4	4	4	0.00
15/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3538	4	4	4	0.00
15/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	4660	4	5	4	0.00
15/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	4687	5	5	5	0.00
15/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	4632	4	5	4	0.00
15/11/2022	R214 On 01-February-24			Bond Future	11.80	64.6384	64.2797	64.6384	0.00
15/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	5349	6	5	6	0.00
15/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	5378	6	5	6	0.00
15/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	5407	6	5	6	0.00
15/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	3637	4	4	4	0.00
15/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	3657	4	4	4	0.00
15/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	3677	4	4	4	0.00
15/11/2022	R248 On 02-February-23			Bond Future	11.38	82.6360	82.1773	82.6360	247,478.00
15/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	496	1	0	1	3,820.00
15/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1747	2	2	2	0.00
15/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1775	2	2	2	0.00
15/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1860	2	2	2	3,820.00
15/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1586	2	2	2	0.00
15/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3972	4	4	4	0.00
15/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1803	2	2	2	0.00
15/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	3862	4	4	4	0.00
15/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	3779	4	4	4	0.00
15/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	1896	2	2	2	0.00
15/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	4208	4	4	4	0.00
15/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	3904	4	4	4	0.00
15/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	3946	4	4	4	0.00
15/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	7560	7	8	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
15/11/2022	R248 On 04-May-23			Bond Future	11.48	79.8295	79.3147	79.8295	10,943.00
15/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3583	4	4	4	0.00
15/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3615	4	4	4	0.00
15/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3648	4	4	4	0.00
15/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	4542	4	5	4	0.00
15/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	4577	4	5	4	0.00
15/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	4612	4	5	4	0.00
15/11/2022	R248 On 03-August-23			Bond Future	11.59	81.3969	80.8698	81.3969	0.00
15/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6662	7	7	7	0.00
15/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6700	7	7	7	0.00
15/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6738	7	7	7	0.00
15/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3482	3	3	3	0.00
15/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3504	3	4	3	0.00
15/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3526	3	4	3	0.00
15/11/2022	R248 On 02-November-23			Bond Future	11.68	78.6347	78.1135	78.6347	13,000.00
15/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	4262	5	4	5	0.00
15/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	4200	4	4	4	0.00
15/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	4231	4	4	4	0.00
15/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	5494	5	5	5	0.00
15/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	5563	5	6	5	0.00
15/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	5528	5	6	5	0.00
15/11/2022	R248 On 01-February-24			Bond Future	11.80	80.1553	79.6301	80.1553	0.00
15/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	6617	7	7	7	0.00
15/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	6546	7	7	7	0.00
15/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	6581	7	7	7	0.00
15/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4435	4	4	4	0.00
15/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4459	4	4	4	0.00
15/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4411	4	4	4	0.00