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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MONTHLY STATISTICS REPORT

For December 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	2025 On 02-February-23			Bond Future	166.04	165.9833	166.0379	165.9833	6,568.00
15/12/2022	2025 On 04-May-23			Bond Future	169.34	169.2818	169.3366	169.2818	0.00
15/12/2022	2025 On 03-August-23			Bond Future	171.14	171.0835	171.1384	171.0835	0.00
15/12/2022	2025 On 02-November-23			Bond Future	174.77	174.7187	174.7744	174.7187	0.00
15/12/2022	2025 On 01-February-24			Bond Future	176.59	176.5340	176.5913	176.5340	0.00
15/12/2022	2029 On 02-February-23			Bond Future	119.45	119.3253	119.4495	119.3253	1,476.00
15/12/2022	2029 On 04-May-23			Bond Future	120.53	120.4009	120.5269	120.4009	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
15/12/2022	2029 On 03-August-23			Bond Future	123.05	122.9226	123.0507	122.9226	0.00
15/12/2022	2029 On 02-November-23			Bond Future	124.34	124.2049	124.3353	124.2049	0.00
15/12/2022	2029 On 01-February-24			Bond Future	126.90	126.7665	126.8999	126.7665	0.00
15/12/2022	2030 On 02-February-23			Bond Future	10.24	88.8258	10.2425	88.8258	92,379.00
15/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	5	0	5	0	102.00
15/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	19	0	19	0	388.00
15/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5842	6	5842	6	5,000.00
15/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4172	4	4172	4	0.00
15/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4324	4	4324	4	0.00
15/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	739	1	739	1	0.00
15/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	433	0	433	0	388.00
15/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	609	1	609	1	0.00
15/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	378	0	378	0	0.00
15/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	16	0	16	0	0.00
15/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5057	5	5057	5	5,000.00
15/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	700	1	700	1	0.00
15/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	720	1	720	1	0.00
15/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	391	0	391	0	0.00
15/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	33	0	33	0	0.00
15/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	231	0	231	0	0.00
15/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2933	3	2933	3	102.00
15/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4943	5	4943	5	0.00
15/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	2000	2	2000	2	102.00
15/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1805	2	1805	2	0.00
15/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	191	0	191	0	0.00
15/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5710	6	5710	6	0.00
15/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5517	6	5517	6	0.00
15/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	268	0	268	0	388.00
15/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6840	7	6840	7	0.00
15/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2469	3	2469	3	0.00
15/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2336	3	2336	3	0.00
15/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2435	3	2435	3	0.00
15/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1859	2	1859	2	0.00

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15/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1832	2	1832	2	0.00
15/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	288	0	288	0	0.00
15/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	133	0	133	0	0.00
15/12/2022	2030 On 04-May-23			Bond Future	10.36	90.5702	10.3590	90.5702	0.00
15/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9437	9	9437	9	0.00
15/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6145	6	6145	6	0.00
15/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7580	7	7580	7	0.00
15/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9196	9	9196	9	0.00
15/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2907	3	2907	3	0.00
15/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1086	1	1086	1	150.00
15/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3190	3	3190	3	350.00
15/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5227	5	5227	5	0.00
15/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2613	2	2613	2	479.00
15/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2856	3	2856	3	0.00
15/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2881	3	2881	3	0.00
15/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1206	1	1206	1	479.00
15/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1366	1	1366	1	388.00
15/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1728	2	1728	2	1,080.00
15/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	582	1	582	1	388.00
15/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6706	7	6706	7	0.00
15/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4613	5	4613	5	0.00
15/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3332	4	3332	4	0.00
15/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3972	4	3972	4	0.00
15/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4317	5	4317	5	0.00
15/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2130	2	2130	2	0.00
15/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2149	2	2149	2	0.00
15/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2344	3	2344	3	0.00
15/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1024	1	1024	1	150.00
15/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1917	2	1917	2	0.00
15/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2112	2	2112	2	0.00
15/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	343	0	343	0	479.00
15/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	531	1	531	1	1,080.00
15/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	788	1	788	1	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
15/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	314	0	314	0	350.00
15/12/2022	2030 On 03-August-23			Bond Future	10.46	88.4391	10.4638	88.4391	0.00
15/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9249	9	9249	9	0.00
15/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5381	5	5381	5	0.00
15/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10218	10	10218	10	0.00
15/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5323	5	5323	5	0.00
15/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2893	3	2893	3	1,012.00
15/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3469	3	3469	3	350.00
15/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5352	5	5352	5	0.00
15/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1646	2	1646	2	0.00
15/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2676	3	2676	3	0.00
15/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1669	2	1669	2	0.00
15/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	555	1	555	1	350.00
15/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3167	3	3167	3	0.00
15/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	706	1	706	1	1,012.00
15/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1657	2	1657	2	0.00
15/12/2022	2030 On 02-November-23			Bond Future	10.56	90.2996	10.5598	90.2996	0.00
15/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3786	4	3786	4	0.00
15/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3762	4	3762	4	0.00
15/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3737	4	3737	4	0.00
15/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2747	3	2747	3	0.00
15/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2730	3	2730	3	0.00
15/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2713	3	2713	3	0.00
15/12/2022	2030 On 01-February-24			Bond Future	10.68	88.1359	10.6809	88.1359	0.00
15/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4929	5	4929	5	0.00
15/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4903	5	4903	5	0.00
15/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4955	5	4955	5	0.00
15/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2241	2	2241	2	0.00
15/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2266	2	2266	2	0.00
15/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2254	2	2254	2	0.00
15/12/2022	2032 On 02-February-23			Bond Future	10.84	87.7494	10.8416	87.7494	112,006.00
15/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	5	0	5	0	454.00
15/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9163	9	9163	9	0.00

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15/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5247	5	5247	5	0.00
15/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	512	0	512	0	0.00
15/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	528	0	528	0	0.00
15/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	236	0	236	0	0.00
15/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	396	0	396	0	8,000.00
15/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	11	0	11	0	500.00
15/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	85	0	85	0	750.00
15/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3850	4	3850	4	0.00
15/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4620	4	4620	4	0.00
15/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	723	1	723	1	0.00
15/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	1093	1	1093	1	750.00
15/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3653	3	3653	3	0.00
15/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	298	0	298	0	500.00
15/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	545	0	545	0	0.00
15/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2854	3	2854	3	0.00
15/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3572	4	3572	4	0.00
15/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	602	1	602	1	8,000.00
15/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1981	2	1981	2	0.00
15/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2502	3	2502	3	454.00
15/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	406	0	406	0	0.00
15/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	555	1	555	1	8,000.00
15/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4999	5	4999	5	0.00
15/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7460	8	7460	8	0.00
15/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3239	4	3239	4	0.00
15/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3835	4	3835	4	454.00
15/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2891	3	2891	3	0.00
15/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2928	3	2928	3	0.00
15/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	316	0	316	0	500.00
15/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	65	0	65	0	750.00
15/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8377	9	8377	9	0.00
15/12/2022	2032 On 04-May-23			Bond Future	10.96	85.3116	10.9628	85.3116	66,405.00
15/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2725	3	2725	3	0.00
15/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2700	3	2700	3	0.00

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15/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2118	2	2118	2	400.00
15/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11595	11	11595	11	0.00
15/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2751	3	2751	3	0.00
15/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	4110	4	4110	4	400.00
15/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3117	3	3117	3	0.00
15/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	328	0	328	0	400.00
15/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3861	4	3861	4	0.00
15/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3167	3	3167	3	0.00
15/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3142	3	3142	3	0.00
15/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2099	2	2099	2	0.00
15/12/2022	2032 On 03-August-23			Bond Future	11.07	87.0798	11.0702	87.0798	2,600.00
15/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5681	5	5681	5	0.00
15/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5712	5	5712	5	0.00
15/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5743	5	5743	5	0.00
15/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6156	6	6156	6	5,000.00
15/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2213	2	2213	2	0.00
15/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2401	3	2401	3	0.00
15/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2416	3	2416	3	0.00
15/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2432	3	2432	3	0.00
15/12/2022	2032 On 02-November-23			Bond Future	11.18	84.7502	11.1793	84.7502	0.00
15/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3916	4	3916	4	0.00
15/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3891	4	3891	4	0.00
15/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3942	4	3942	4	0.00
15/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3652	4	3652	4	0.00
15/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3696	4	3696	4	0.00
15/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3674	4	3674	4	0.00
15/12/2022	2032 On 01-February-24			Bond Future	11.31	86.4778	11.3068	86.4778	0.00
15/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5479	5	5479	5	0.00
15/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5450	5	5450	5	0.00
15/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5421	5	5421	5	0.00
15/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3023	3	3023	3	0.00
15/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3006	3	3006	3	0.00
15/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2990	3	2990	3	0.00

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15/12/2022	2033 On 02-February-23			Bond Future	114.22	114.7371	114.2223	114.7371	7,312.00
15/12/2022	2033 On 04-May-23			Bond Future	115.11	115.6309	115.1052	115.6309	0.00
15/12/2022	2033 On 03-August-23			Bond Future	117.52	118.0525	117.5154	118.0525	0.00
15/12/2022	2033 On 02-November-23			Bond Future	118.59	119.1407	118.5916	119.1407	0.00
15/12/2022	2033 On 01-February-24			Bond Future	121.04	121.5979	121.0377	121.5979	0.00
15/12/2022	2037 On 02-February-23			Bond Future	11.48	79.2932	11.4845	79.2932	133,553.00
15/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	882	1	882	1	0.00
15/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	978	1	978	1	577.00
15/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	845	1	845	1	0.00
15/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	863	1	863	1	0.00
15/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3676	3	3676	3	0.00
15/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3511	4	3511	4	0.00
15/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3554	4	3554	4	0.00
15/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3260	4	3260	4	0.00
15/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	926	1	926	1	577.00
15/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3468	4	3468	4	0.00
15/12/2022	2037 On 04-May-23			Bond Future	11.61	80.8505	11.6069	80.8505	0.00
15/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11526	11	11526	11	0.00
15/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2723	3	2723	3	0.00
15/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	2024	2	2024	2	400.00
15/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	4079	4	4079	4	400.00
15/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4608	4	4608	4	0.00
15/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2670	3	2670	3	0.00
15/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1853	2	1853	2	703.00
15/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2696	3	2696	3	0.00
15/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4419	5	4419	5	0.00
15/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5738	6	5738	6	0.00
15/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4451	5	4451	5	0.00
15/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5421	6	5421	6	0.00
15/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	662	1	662	1	400.00
15/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3100	3	3100	3	0.00
15/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2739	3	2739	3	703.00
15/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4386	5	4386	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
15/12/2022	2037 On 03-August-23			Bond Future	11.72	78.2678	11.7218	78.2678	0.00
15/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5697	5	5697	5	0.00
15/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5631	5	5631	5	0.00
15/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5664	5	5664	5	0.00
15/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3423	4	3423	4	0.00
15/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3444	4	3444	4	0.00
15/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3402	4	3402	4	0.00
15/12/2022	2037 On 02-November-23			Bond Future	11.83	79.9147	11.8284	79.9147	0.00
15/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3925	4	3925	4	0.00
15/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3952	4	3952	4	0.00
15/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3978	4	3978	4	0.00
15/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5484	6	5484	6	0.00
15/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5454	6	5454	6	0.00
15/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5424	6	5424	6	0.00
15/12/2022	2037 On 01-February-24			Bond Future	11.95	77.2885	11.9525	77.2885	0.00
15/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5968	6	5968	6	0.00
15/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5999	6	5999	6	0.00
15/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	6030	6	6030	6	0.00
15/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4024	4	4024	4	0.00
15/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4046	4	4046	4	0.00
15/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4067	4	4067	4	0.00
15/12/2022	2038 On 02-February-23			Bond Future	126.19	126.5027	126.1886	126.5027	4,123.00
15/12/2022	2038 On 04-May-23			Bond Future	128.70	129.0169	128.6956	129.0169	1,583.00
15/12/2022	2038 On 03-August-23			Bond Future	129.43	129.7576	129.4286	129.7576	0.00
15/12/2022	2038 On 02-November-23			Bond Future	132.18	132.5148	132.1788	132.5148	0.00
15/12/2022	2038 On 01-February-24			Bond Future	132.89	133.2357	132.8932	133.2357	0.00
15/12/2022	2040 On 02-February-23			Bond Future	11.52	81.0942	11.5164	81.0942	140,377.00
15/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	87	0	87	0	0.00
15/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	96	0	96	0	388.00
15/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	1018	1	1018	1	0.00
15/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	4278	4	4278	4	0.00
15/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	998	1	998	1	0.00
15/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	686	1	686	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
15/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	5049	5	5049	5	0.00
15/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	5188	5	5188	5	0.00
15/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	1040	1	1040	1	0.00
15/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	1195	1	1195	1	563.00
15/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	735	1	735	1	388.00
15/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4360	5	4360	5	0.00
15/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3292	4	3292	4	0.00
15/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	906	1	906	1	563.00
15/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3597	4	3597	4	0.00
15/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	652	1	652	1	388.00
15/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	686	1	686	1	0.00
15/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3687	4	3687	4	0.00
15/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3642	4	3642	4	0.00
15/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9017	9	9017	9	0.00
15/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4513	5	4513	5	0.00
15/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9230	10	9230	10	0.00
15/12/2022	2040 On 04-May-23			Bond Future	11.63	82.6869	11.6331	82.6869	300.00
15/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	11055	11	11055	11	0.00
15/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3361	3	3361	3	486.00
15/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	5311	5	5311	5	0.00
15/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	3150	3	3150	3	0.00
15/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	745	1	745	1	388.00
15/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	3180	3	3180	3	0.00
15/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1506	1	1506	1	486.00
15/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1890	2	1890	2	388.00
15/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	2140	2	2140	2	684.00
15/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	3210	3	3210	3	0.00
15/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	8219	8	8219	8	0.00
15/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1582	2	1582	2	388.00
15/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4482	5	4482	5	0.00
15/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7411	8	7411	8	0.00
15/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	934	1	934	1	486.00
15/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2794	3	2794	3	684.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6011	6	6011	6	0.00
15/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6499	7	6499	7	0.00
15/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4515	5	4515	5	0.00
15/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10654	11	10654	11	0.00
15/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4549	5	4549	5	0.00
15/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4317	5	4317	5	0.00
15/12/2022	2040 On 03-August-23			Bond Future	11.74	79.8919	11.7423	79.8919	0.00
15/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6361	6	6361	6	0.00
15/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6396	6	6396	6	0.00
15/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6432	6	6432	6	0.00
15/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3547	4	3547	4	0.00
15/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3569	4	3569	4	0.00
15/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3591	4	3591	4	0.00
15/12/2022	2040 On 02-November-23			Bond Future	11.84	81.5729	11.8433	81.5729	0.00
15/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4450	4	4450	4	0.00
15/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4392	4	4392	4	0.00
15/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4421	4	4421	4	0.00
15/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	5995	6	5995	6	0.00
15/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	5930	6	5930	6	0.00
15/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	5962	6	5962	6	0.00
15/12/2022	2040 On 01-February-24			Bond Future	11.96	78.7302	11.9603	78.7302	0.00
15/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6707	6	6707	6	0.00
15/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6673	6	6673	6	0.00
15/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6640	6	6640	6	0.00
15/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4508	5	4508	5	0.00
15/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4485	5	4485	5	0.00
15/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4462	5	4462	5	0.00
15/12/2022	2044 On 02-February-23			Bond Future	11.53	77.9630	11.5330	77.9630	79,570.00
15/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	422	0	422	0	2,500.00
15/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2934	3	2934	3	0.00
15/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	1108	1	1108	1	0.00
15/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1200	1	1200	1	0.00
15/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	119	0	119	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
15/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	787	1	787	1	2,500.00
15/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3961	4	3961	4	0.00
15/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3537	3	3537	3	0.00
15/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2744	3	2744	3	1,700.00
15/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	1086	1	1086	1	0.00
15/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	979	1	979	1	1,700.00
15/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	1064	1	1064	1	0.00
15/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3652	4	3652	4	0.00
15/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3606	4	3606	4	0.00
15/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1686	2	1686	2	0.00
15/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1243	1	1243	1	0.00
15/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1062	1	1062	1	4,000.00
15/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4330	5	4330	5	0.00
15/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1564	2	1564	2	2,500.00
15/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3383	4	3383	4	0.00
15/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	8735	9	8735	9	0.00
15/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3838	4	3838	4	0.00
15/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3561	4	3561	4	0.00
15/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5720	6	5720	6	0.00
15/12/2022	2044 On 04-May-23			Bond Future	11.64	79.4943	11.6434	79.4943	0.00
15/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	4274	4	4274	4	0.00
15/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	5173	5	5173	5	0.00
15/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	3234	3	3234	3	0.00
15/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	6126	6	6126	6	0.00
15/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	3204	3	3204	3	0.00
15/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	3174	3	3174	3	0.00
15/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4669	5	4669	5	0.00
15/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4634	5	4634	5	0.00
15/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3607	4	3607	4	4,115.00
15/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2453	3	2453	3	1,500.00
15/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4599	5	4599	5	0.00
15/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	2977	3	2977	3	4,115.00
15/12/2022	2044 On 03-August-23			Bond Future	11.75	76.7583	11.7465	76.7583	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
15/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6305	6	6305	6	0.00
15/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	6233	6	6233	6	0.00
15/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6269	6	6269	6	0.00
15/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3796	4	3796	4	0.00
15/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3773	4	3773	4	0.00
15/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3750	4	3750	4	0.00
15/12/2022	2044 On 02-November-23			Bond Future	11.84	78.3735	11.8415	78.3735	0.00
15/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4510	4	4510	4	0.00
15/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4540	4	4540	4	0.00
15/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4570	4	4570	4	0.00
15/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6262	6	6262	6	0.00
15/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6296	7	6296	7	0.00
15/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6330	7	6330	7	0.00
15/12/2022	2044 On 01-February-24			Bond Future	11.95	75.5906	11.9513	75.5906	0.00
15/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6808	7	6808	7	0.00
15/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6841	7	6841	7	0.00
15/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6874	7	6874	7	0.00
15/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4880	5	4880	5	0.00
15/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	4904	5	4904	5	0.00
15/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	4929	5	4929	5	0.00
15/12/2022	2046 On 02-February-23			Bond Future	112.01	111.0410	112.0108	111.0410	13,685.00
15/12/2022	2046 On 04-May-23			Bond Future	112.20	111.2119	112.2004	111.2119	4,935.00
15/12/2022	2046 On 03-August-23			Bond Future	114.55	113.5414	114.5501	113.5414	0.00
15/12/2022	2046 On 02-November-23			Bond Future	114.89	113.8650	114.8948	113.8650	0.00
15/12/2022	2046 On 01-February-24			Bond Future	117.26	116.2130	117.2641	116.2130	0.00
15/12/2022	2050 On 02-February-23			Bond Future	113.15	114.8919	113.1515	114.8919	10,717.00
15/12/2022	2050 On 04-May-23			Bond Future	115.40	117.1747	115.3993	117.1747	3,359.00
15/12/2022	2050 On 03-August-23			Bond Future	115.63	117.4478	115.6345	117.4478	0.00
15/12/2022	2050 On 02-November-23			Bond Future	118.09	119.9434	118.0916	119.9434	0.00
15/12/2022	2050 On 01-February-24			Bond Future	118.29	120.1753	118.2857	120.1753	0.00
15/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	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
15/12/2022	AL37 On 02-February-23			Index Future	855.84	854.6150	855.8390	854.6150	0.00
15/12/2022	AL37 On 04-May-23			Index Future	872.64	871.3930	872.6360	871.3930	0.00
15/12/2022	AL37 On 03-August-23			Index Future	890.70	889.4390	890.7040	889.4390	0.00
15/12/2022	AL37 On 02-November-23			Index Future	909.43	908.1360	909.4260	908.1360	0.00
15/12/2022	AL37 On 01-February-24			Index Future	927.99	926.6750	927.9930	926.6750	0.00
15/12/2022	AL7T On 02-February-23			Index Future	988.89	985.0440	988.8880	985.0440	0.00
15/12/2022	AL7T On 04-May-23			Index Future	1008.30	1004.3830	1008.2960	1004.3830	0.00
15/12/2022	AL7T On 03-August-23			Index Future	1029.17	1025.1830	1029.1720	1025.1830	0.00
15/12/2022	AL7T On 02-November-23			Index Future	1050.81	1046.7330	1050.8050	1046.7330	0.00
15/12/2022	AL7T On 01-February-24			Index Future	1072.26	1068.1020	1072.2590	1068.1020	0.00
15/12/2022	ALBI On 02-February-23			Index Future	865.18	861.7310	865.1820	861.7310	111.00
15/12/2022	ALBI On 04-May-23			Index Future	882.16	878.6490	882.1630	878.6490	0.00
15/12/2022	ALBI On 03-August-23			Index Future	900.43	896.8450	900.4280	896.8450	0.00
15/12/2022	ALBI On 02-November-23			Index Future	919.36	915.6980	919.3550	915.6980	0.00
15/12/2022	ALBI On 01-February-24			Index Future	938.12	934.3920	938.1240	934.3920	0.00
15/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C213 On 28-February-31			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
15/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2022	ES33 On 02-February-23			Bond Future	12.25	74.8682	12.2491	74.8682	350.00
15/12/2022	ES33 On 04-May-23			Bond Future	12.41	72.5615	12.4099	72.5615	0.00
15/12/2022	ES33 On 03-August-23			Bond Future	12.56	74.0822	12.5596	74.0822	0.00
15/12/2022	ES33 On 02-November-23			Bond Future	12.72	71.8608	12.7152	71.8608	0.00
15/12/2022	ES33 On 01-February-24			Bond Future	12.89	73.3411	12.8940	73.3411	0.00
15/12/2022	ES42 On 02-February-23			Bond Future	12.48	73.2934	12.4763	73.2934	4,195.00
15/12/2022	ES42 On 04-May-23			Bond Future	12.62	70.4870	12.6218	70.4870	0.00
15/12/2022	ES42 On 03-August-23			Bond Future	12.75	71.9652	12.7537	71.9652	0.00
15/12/2022	ES42 On 02-November-23			Bond Future	12.89	69.2321	12.8902	69.2321	0.00
15/12/2022	ES42 On 01-February-24			Bond Future	13.04	70.6572	13.0385	70.6572	0.00
15/12/2022	GOVI On 02-February-23			GOVI	852.98	849.5660	852.9750	849.5660	848.00
15/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	21350	0	21350	0	0.00
15/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	21450	0	21450	0	0.00
15/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	21550	0	21550	0	0.00
15/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	1	0	1	0.00
15/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	1	0	1	0.00
15/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	1	0	1	0.00
15/12/2022	GOVI On 04-May-23			GOVI	869.72	866.2450	869.7150	866.2450	0.00
15/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	168350	13	168350	13	0.00
15/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	168550	13	168550	13	0.00
15/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	168450	13	168450	13	0.00
15/12/2022	GOVI On 04-May-23	852.87	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
15/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 03-August-23			GOVI	887.72	884.1840	887.7230	884.1840	0.00
15/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	504930	47	504930	47	0.00
15/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	505030	47	505030	47	0.00
15/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	505130	47	505130	47	0.00
15/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 02-November-23			GOVI	906.38	902.7700	906.3820	902.7700	0.00
15/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	205820	17	205820	17	0.00
15/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	205720	17	205720	17	0.00
15/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	205620	17	205620	17	0.00
15/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 01-February-24			GOVI	924.89	921.2000	924.8870	921.2000	0.00
15/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	449070	41	449070	41	0.00
15/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	448970	41	448970	41	0.00
15/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	448870	41	448870	41	0.00
15/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2022	IGOV On 02-February-23			Index Future	318.92	318.5760	318.9220	318.5760	671.00
15/12/2022	IGOV On 04-May-23			Index Future	325.26	324.9080	325.2590	324.9080	16.00
15/12/2022	IGOV On 03-August-23			Index Future	332.07	331.7120	332.0700	331.7120	0.00
15/12/2022	IGOV On 02-November-23			Index Future	339.13	338.7600	339.1250	338.7600	0.00
15/12/2022	IGOV On 01-February-24			Index Future	346.12	345.7480	346.1210	345.7480	0.00
15/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
15/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.27	92.7350	7.2650	92.7350	0.00
15/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.7000	7.3150	92.7000	0.00
15/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.69	92.3250	7.6900	92.3250	0.00
15/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.72	92.3000	7.7150	92.3000	0.00
15/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.1700	7.8300	92.1700	0.00
15/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.85	92.1600	7.8500	92.1600	0.00
15/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.88	92.0950	7.8800	92.0950	0.00
15/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.88	92.1000	7.8750	92.1000	75.00
15/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.87	92.1350	7.8650	92.1350	272.00
15/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.85	92.1650	7.8500	92.1650	0.00
15/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.85	92.1650	7.8500	92.1650	0.00
15/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1800	7.8550	92.1800	68.00
15/12/2022	R035 On 02-February-23			Bond Future	11.28	87.8266	11.2835	87.8266	145,653.00
15/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4522	4	4522	4	0.00
15/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10249	10	10249	10	0.00
15/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1283	1	1283	1	976.00
15/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1307	1	1307	1	0.00
15/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	881	1	881	1	0.00
15/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	220	0	220	0	976.00
15/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	534	0	534	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
15/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	900	1	900	1	0.00
15/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	48	0	48	0	582.00
15/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	55	0	55	0	0.00
15/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	63	0	63	0	388.00
15/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4351	4	4351	4	0.00
15/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	919	1	919	1	0.00
15/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	483	0	483	0	0.00
15/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	560	0	560	0	0.00
15/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4266	5	4266	5	582.00
15/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6171	7	6171	7	0.00
15/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4558	5	4558	5	0.00
15/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4362	5	4362	5	0.00
15/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3291	4	3291	4	0.00
15/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	65	0	65	0	976.00
15/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8670	9	8670	9	0.00
15/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9186	10	9186	10	0.00
15/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3332	4	3332	4	0.00
15/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3374	4	3374	4	0.00
15/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2610	3	2610	3	582.00
15/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2645	3	2645	3	0.00
15/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	639	1	639	1	388.00
15/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	8927	9	8927	9	0.00
15/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	684	1	684	1	0.00
15/12/2022	R035 On 04-May-23			Bond Future	11.40	85.0468	11.4028	85.0468	104,314.00
15/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2888	3	2888	3	0.00
15/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	591	1	591	1	388.00
15/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1229	1	1229	1	491.00
15/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	7138	7	7138	7	0.00
15/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2754	3	2754	3	491.00
15/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2834	3	2834	3	0.00
15/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2861	3	2861	3	0.00
15/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1508	1	1508	1	388.00
15/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	10044	10	10044	10	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
15/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	795	1	795	1	491.00
15/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6226	7	6226	7	0.00
15/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1450	2	1450	2	388.00
15/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3930	4	3930	4	0.00
15/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7057	7	7057	7	0.00
15/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10061	10	10061	10	0.00
15/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4086	4	4086	4	0.00
15/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	3992	4	3992	4	0.00
15/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3961	4	3961	4	0.00
15/12/2022	R035 On 03-August-23			Bond Future	11.51	86.8091	11.5114	86.8091	0.00
15/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5777	6	5777	6	0.00
15/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5811	6	5811	6	0.00
15/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5844	6	5844	6	0.00
15/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3194	3	3194	3	0.00
15/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3214	3	3214	3	0.00
15/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3233	3	3233	3	0.00
15/12/2022	R035 On 02-November-23			Bond Future	11.62	84.1282	11.6245	84.1282	0.00
15/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	4045	4	4045	4	0.00
15/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3991	4	3991	4	0.00
15/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	4018	4	4018	4	0.00
15/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5143	5	5143	5	0.00
15/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5171	5	5171	5	0.00
15/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5114	5	5114	5	0.00
15/12/2022	R035 On 01-February-24			Bond Future	11.76	85.8434	11.7573	85.8434	0.00
15/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	6038	6	6038	6	0.00
15/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	6101	6	6101	6	0.00
15/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	6069	6	6069	6	0.00
15/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3808	4	3808	4	0.00
15/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3828	4	3828	4	0.00
15/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3787	4	3787	4	0.00
15/12/2022	R186 On 02-February-23			Bond Future	8.77	106.7717	8.7713	106.7717	72,565.00
15/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	245	0	245	0	0.00
15/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	228	0	228	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
15/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	236	0	236	0	0.00
15/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1721	2	1721	2	0.00
15/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1746	2	1746	2	0.00
15/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1696	2	1696	2	0.00
15/12/2022	R186 On 04-May-23			Bond Future	8.84	108.8673	8.8419	108.8673	12,216.00
15/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1497	1	1497	1	0.00
15/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1513	1	1513	1	0.00
15/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1530	1	1530	1	0.00
15/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1551	2	1551	2	0.00
15/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1535	2	1535	2	0.00
15/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1566	2	1566	2	0.00
15/12/2022	R186 On 03-August-23			Bond Future	8.88	105.8157	8.8812	105.8157	0.00
15/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3430	3	3430	3	0.00
15/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3473	3	3473	3	0.00
15/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3451	3	3451	3	0.00
15/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	962	1	962	1	0.00
15/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	970	1	970	1	0.00
15/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	955	1	955	1	0.00
15/12/2022	R186 On 02-November-23			Bond Future	8.91	108.0414	8.9124	108.0414	0.00
15/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4787	5	4787	5	0.00
15/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2707	3	2707	3	0.00
15/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2725	3	2725	3	0.00
15/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2743	3	2743	3	0.00
15/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2307	2	2307	2	1,715.00
15/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1415	1	1415	1	0.00
15/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1424	1	1424	1	0.00
15/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1433	2	1433	2	0.00
15/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	749	1	749	1	1,715.00
15/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1657	2	1657	2	0.00
15/12/2022	R186 On 01-February-24			Bond Future	8.98	104.9388	8.9758	104.9388	0.00
15/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2862	3	2862	3	0.00
15/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2828	3	2828	3	0.00
15/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2845	3	2845	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
15/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1489	2	1489	2	0.00
15/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1505	2	1505	2	0.00
15/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1497	2	1497	2	0.00
15/12/2022	R197 On 02-February-23			Bond Future	328.91	329.1055	328.9139	329.1055	977.00
15/12/2022	R197 On 04-May-23			Bond Future	335.45	335.6450	335.4476	335.6450	0.00
15/12/2022	R197 On 03-August-23			Bond Future	333.40	333.6063	333.4039	333.6063	0.00
15/12/2022	R197 On 02-November-23			Bond Future	340.49	340.6955	340.4884	340.6955	0.00
15/12/2022	R202 On 02-February-23			Bond Future	244.91	244.9218	244.9107	244.9218	5,950.00
15/12/2022	R202 On 04-May-23			Bond Future	249.78	249.7884	249.7757	249.7884	0.00
15/12/2022	R202 On 03-August-23			Bond Future	250.19	250.2031	250.1894	250.2031	0.00
15/12/2022	R202 On 02-November-23			Bond Future	255.51	255.5194	255.5051	255.5194	0.00
15/12/2022	R202 On 01-February-24			Bond Future	255.82	255.8333	255.8202	255.8333	0.00
15/12/2022	R209 On 02-February-23			Bond Future	11.28	67.8042	11.2787	67.8042	29,561.00
15/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	684	1	684	1	0.00
15/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	654	1	654	1	0.00
15/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	669	1	669	1	0.00
15/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3172	3	3172	3	0.00
15/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3249	4	3249	4	0.00
15/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3210	3	3210	3	0.00
15/12/2022	R209 On 04-May-23			Bond Future	11.39	65.9834	11.3871	65.9834	2,635.00
15/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6489	6	6489	6	0.00
15/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3352	3	3352	3	1,000.00
15/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	2117	2	2117	2	0.00
15/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2364	2	2364	2	0.00
15/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2341	2	2341	2	0.00
15/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2318	2	2318	2	0.00
15/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	648	1	648	1	500.00
15/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8101	8	8101	8	0.00
15/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3823	4	3823	4	0.00
15/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3794	4	3794	4	0.00
15/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2793	3	2793	3	0.00
15/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3766	4	3766	4	0.00
15/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4087	4	4087	4	6,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1254	1	1254	1	8,500.00
15/12/2022	R209 On 03-August-23			Bond Future	11.48	67.3509	11.4838	67.3509	0.00
15/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	5066	5	5066	5	0.00
15/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	5007	5	5007	5	0.00
15/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	5036	5	5036	5	0.00
15/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2829	3	2829	3	0.00
15/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2865	3	2865	3	0.00
15/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2847	3	2847	3	0.00
15/12/2022	R209 On 02-November-23			Bond Future	11.58	65.6151	11.5810	65.6151	0.00
15/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3474	3	3474	3	0.00
15/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3427	3	3427	3	0.00
15/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3450	3	3450	3	0.00
15/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4632	5	4632	5	0.00
15/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4658	5	4658	5	0.00
15/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4606	5	4606	5	0.00
15/12/2022	R209 On 01-February-24			Bond Future	11.69	66.9527	11.6911	66.9527	0.00
15/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5344	5	5344	5	0.00
15/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5372	5	5372	5	0.00
15/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5399	5	5399	5	0.00
15/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3307	3	3307	3	0.00
15/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3325	3	3325	3	0.00
15/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3343	4	3343	4	0.00
15/12/2022	R210 On 02-February-23			Bond Future	221.05	221.0634	221.0495	221.0634	372.00
15/12/2022	R210 On 04-May-23			Bond Future	222.35	222.3704	222.3549	222.3704	0.00
15/12/2022	R210 On 03-August-23			Bond Future	227.01	227.0281	227.0113	227.0281	0.00
15/12/2022	R210 On 02-November-23			Bond Future	228.67	228.6851	228.6672	228.6851	0.00
15/12/2022	R210 On 01-February-24			Bond Future	233.38	233.4011	233.3833	233.4011	0.00
15/12/2022	R213 On 02-February-23			Bond Future	10.65	83.3394	10.6524	83.3394	38,255.00
15/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	4	0	4	0	476.00
15/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	467	0	467	0	0.00
15/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	856	1	856	1	912.00
15/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	482	0	482	0	0.00
15/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	228	0	228	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
15/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	6891	7	6891	7	0.00
15/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	497	0	497	0	0.00
15/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	699	1	699	1	0.00
15/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2116	2	2116	2	476.00
15/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	111	0	111	0	912.00
15/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2518	3	2518	3	0.00
15/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1895	2	1895	2	0.00
15/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2485	3	2485	3	0.00
15/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2551	3	2551	3	0.00
15/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7313	8	7313	8	0.00
15/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3276	4	3276	4	476.00
15/12/2022	R213 On 04-May-23			Bond Future	10.77	81.4231	10.7679	81.4231	0.00
15/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2542	2	2542	2	0.00
15/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2520	2	2520	2	0.00
15/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2566	2	2566	2	0.00
15/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2647	3	2647	3	0.00
15/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2691	3	2691	3	0.00
15/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2669	3	2669	3	0.00
15/12/2022	R213 On 03-August-23			Bond Future	10.87	83.1099	10.8706	83.1099	0.00
15/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5262	5	5262	5	0.00
15/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5233	5	5233	5	0.00
15/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5291	5	5291	5	0.00
15/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2041	2	2041	2	0.00
15/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2054	2	2054	2	0.00
15/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2028	2	2028	2	0.00
15/12/2022	R213 On 02-November-23			Bond Future	10.98	81.3032	10.9795	81.3032	0.00
15/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3685	4	3685	4	0.00
15/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3660	3	3660	3	0.00
15/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3709	4	3709	4	0.00
15/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3065	3	3065	3	0.00
15/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3102	3	3102	3	0.00
15/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3084	3	3084	3	0.00
15/12/2022	R213 On 01-February-24			Bond Future	11.11	82.9613	11.1125	82.9613	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
15/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	5045	5	5045	5	0.00
15/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	5019	5	5019	5	0.00
15/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4992	5	4992	5	0.00
15/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2582	3	2582	3	0.00
15/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2568	3	2568	3	0.00
15/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2554	3	2554	3	0.00
15/12/2022	R214 On 02-February-23			Bond Future	11.40	65.3485	11.3962	65.3485	71,030.00
15/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
15/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	144	0	144	0	0.00
15/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	706	1	706	1	2,300.00
15/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	3068	3	3068	3	0.00
15/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	1048	1	1048	1	0.00
15/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2397	2	2397	2	2,300.00
15/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	874	1	874	1	0.00
15/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	1069	1	1069	1	0.00
15/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	1008	1	1008	1	0.00
15/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	1028	1	1028	1	0.00
15/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2746	3	2746	3	0.00
15/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2782	3	2782	3	0.00
15/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3435	4	3435	4	0.00
15/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3039	3	3039	3	0.00
15/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1327	1	1327	1	0.00
15/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2711	3	2711	3	0.00
15/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2676	3	2676	3	0.00
15/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	975	1	975	1	0.00
15/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6424	7	6424	7	0.00
15/12/2022	R214 On 02-February-23		Put	Bond Future	34294	35	34294	35	0.00
15/12/2022	R214 On 04-May-23			Bond Future	11.50	63.3328	11.4952	63.3328	0.00
15/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2872	3	2872	3	0.00
15/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2820	3	2820	3	0.00
15/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2846	3	2846	3	0.00
15/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3508	4	3508	4	0.00
15/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3536	4	3536	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
15/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3481	4	3481	4	0.00
15/12/2022	R214 On 03-August-23			Bond Future	11.58	64.6451	11.5845	64.6451	0.00
15/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5703	5	5703	5	0.00
15/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5642	5	5642	5	0.00
15/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5673	5	5673	5	0.00
15/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2846	3	2846	3	0.00
15/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2863	3	2863	3	0.00
15/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2829	3	2829	3	0.00
15/12/2022	R214 On 02-November-23			Bond Future	11.68	62.7040	11.6763	62.7040	0.00
15/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3818	4	3818	4	0.00
15/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3770	4	3770	4	0.00
15/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3794	4	3794	4	0.00
15/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	4916	5	4916	5	0.00
15/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	4945	5	4945	5	0.00
15/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	4888	5	4888	5	0.00
15/12/2022	R214 On 01-February-24			Bond Future	11.78	63.9825	11.7825	63.9825	0.00
15/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5636	5	5636	5	0.00
15/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5664	5	5664	5	0.00
15/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5693	5	5693	5	0.00
15/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3833	4	3833	4	0.00
15/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3853	4	3853	4	0.00
15/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3873	4	3873	4	0.00
15/12/2022	R248 On 02-February-23			Bond Future	11.36	81.8208	11.3625	81.8208	247,662.00
15/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	256	0	256	0	0.00
15/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1312	1	1312	1	0.00
15/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1338	1	1338	1	0.00
15/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1418	1	1418	1	0.00
15/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	1162	1	1162	1	2,900.00
15/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	3133	3	3133	3	2,900.00
15/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3550	3	3550	3	0.00
15/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1364	1	1364	1	0.00
15/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3297	4	3297	4	0.00
15/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3211	4	3211	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
15/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1347	2	1347	2	0.00
15/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1571	2	1571	2	0.00
15/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3657	4	3657	4	0.00
15/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3340	4	3340	4	0.00
15/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3384	4	3384	4	0.00
15/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7193	8	7193	8	0.00
15/12/2022	R248 On 04-May-23			Bond Future	11.46	78.9674	11.4628	78.9674	10,946.00
15/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3560	3	3560	3	0.00
15/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3527	3	3527	3	0.00
15/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3593	3	3593	3	0.00
15/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4342	5	4342	5	0.00
15/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4411	5	4411	5	0.00
15/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4377	5	4377	5	0.00
15/12/2022	R248 On 03-August-23			Bond Future	11.56	80.5662	11.5563	80.5662	0.00
15/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6992	7	6992	7	0.00
15/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6954	7	6954	7	0.00
15/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	7030	7	7030	7	0.00
15/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3575	4	3575	4	0.00
15/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3619	4	3619	4	0.00
15/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3597	4	3597	4	0.00
15/12/2022	R248 On 02-November-23			Bond Future	11.64	77.8369	11.6436	77.8369	13,000.00
15/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4893	5	4893	5	0.00
15/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4861	5	4861	5	0.00
15/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4830	5	4830	5	0.00
15/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	5889	6	5889	6	0.00
15/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	5957	6	5957	6	0.00
15/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	5923	6	5923	6	0.00
15/12/2022	R248 On 01-February-24			Bond Future	11.74	79.4608	11.7422	79.4608	0.00
15/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	7101	7	7101	7	0.00
15/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	7065	7	7065	7	0.00
15/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	7029	7	7029	7	0.00
15/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4589	5	4589	5	0.00
15/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4565	5	4565	5	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4541	5	4541	5	0.00

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