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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
23/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	2025 On 02-February-23			Bond Future	165.82	165.8296	165.8163	165.8296	6,568.00
23/12/2022	2025 On 04-May-23			Bond Future	169.08	169.0994	169.0849	169.0994	0.00
23/12/2022	2025 On 03-August-23			Bond Future	170.88	170.8971	170.8815	170.8971	0.00
23/12/2022	2025 On 02-November-23			Bond Future	174.45	174.4632	174.4472	174.4632	0.00
23/12/2022	2025 On 01-February-24			Bond Future	176.25	176.2612	176.2452	176.2612	0.00
23/12/2022	2029 On 02-February-23			Bond Future	119.60	119.3280	119.5958	119.3280	1,476.00
23/12/2022	2029 On 04-May-23			Bond Future	120.66	120.3853	120.6577	120.3853	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
23/12/2022	2029 On 03-August-23			Bond Future	123.18	122.9067	123.1842	122.9067	0.00
23/12/2022	2029 On 02-November-23			Bond Future	124.43	124.1422	124.4255	124.1422	0.00
23/12/2022	2029 On 01-February-24			Bond Future	126.98	126.6936	126.9829	126.6936	0.00
23/12/2022	2030 On 02-February-23			Bond Future	10.21	89.3270	10.2093	89.3270	92,379.00
23/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	1	0	1	0	102.00
23/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	4	0	4	0	388.00
23/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5959	6	5959	6	5,000.00
23/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4267	4	4267	4	0.00
23/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4422	4	4422	4	0.00
23/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	737	1	737	1	0.00
23/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	420	0	420	0	388.00
23/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	602	1	602	1	0.00
23/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	363	0	363	0	0.00
23/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	3	0	3	0	0.00
23/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5166	5	5166	5	5,000.00
23/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	697	1	697	1	0.00
23/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	717	1	717	1	0.00
23/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	377	0	377	0	0.00
23/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	9	0	9	0	0.00
23/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	210	0	210	0	0.00
23/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2761	3	2761	3	102.00
23/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4768	5	4768	5	0.00
23/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1841	2	1841	2	102.00
23/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1652	2	1652	2	0.00
23/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	148	0	148	0	0.00
23/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5546	6	5546	6	0.00
23/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5350	5	5350	5	0.00
23/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	215	0	215	0	388.00
23/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6684	7	6684	7	0.00
23/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2303	2	2303	2	0.00
23/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2172	2	2172	2	0.00
23/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2270	2	2270	2	0.00
23/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1705	2	1705	2	0.00

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23/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1678	2	1678	2	0.00
23/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	232	0	232	0	0.00
23/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	99	0	99	0	0.00
23/12/2022	2030 On 04-May-23			Bond Future	10.33	91.0670	10.3274	91.0670	0.00
23/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9516	10	9516	10	0.00
23/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6212	6	6212	6	0.00
23/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7663	8	7663	8	0.00
23/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9270	9	9270	9	0.00
23/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2918	3	2918	3	0.00
23/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1040	1	1040	1	150.00
23/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3208	3	3208	3	350.00
23/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5282	5	5282	5	0.00
23/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2616	3	2616	3	479.00
23/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2866	3	2866	3	0.00
23/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2892	3	2892	3	0.00
23/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1161	1	1161	1	479.00
23/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1324	1	1324	1	388.00
23/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1704	2	1704	2	1,080.00
23/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	514	1	514	1	388.00
23/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6498	7	6498	7	0.00
23/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4428	4	4428	4	0.00
23/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3168	3	3168	3	0.00
23/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3789	4	3789	4	0.00
23/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4132	4	4132	4	0.00
23/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2001	2	2001	2	0.00
23/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2019	2	2019	2	0.00
23/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2207	2	2207	2	0.00
23/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	938	1	938	1	150.00
23/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1794	2	1794	2	0.00
23/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	1983	2	1983	2	0.00
23/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	277	0	277	0	479.00
23/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	473	0	473	0	1,080.00
23/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	716	1	716	1	388.00

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23/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	252	0	252	0	350.00
23/12/2022	2030 On 03-August-23			Bond Future	10.43	88.9460	10.4305	88.9460	0.00
23/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9345	9	9345	9	0.00
23/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5466	5	5466	5	0.00
23/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10300	10	10300	10	0.00
23/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5407	5	5407	5	0.00
23/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2937	3	2937	3	1,012.00
23/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3527	4	3527	4	350.00
23/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5437	5	5437	5	0.00
23/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1588	2	1588	2	0.00
23/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2591	3	2591	3	0.00
23/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1611	2	1611	2	0.00
23/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	494	1	494	1	350.00
23/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3068	3	3068	3	0.00
23/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	658	1	658	1	1,012.00
23/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1599	2	1599	2	0.00
23/12/2022	2030 On 02-November-23			Bond Future	10.53	90.7824	10.5331	90.7824	0.00
23/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3877	4	3877	4	0.00
23/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3852	4	3852	4	0.00
23/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3827	4	3827	4	0.00
23/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2726	3	2726	3	0.00
23/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2709	3	2709	3	0.00
23/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2693	3	2693	3	0.00
23/12/2022	2030 On 01-February-24			Bond Future	10.65	88.6221	10.6542	88.6221	0.00
23/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4984	5	4984	5	0.00
23/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4958	5	4958	5	0.00
23/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	5011	5	5011	5	0.00
23/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2190	2	2190	2	0.00
23/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2214	2	2214	2	0.00
23/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2202	2	2202	2	0.00
23/12/2022	2032 On 02-February-23			Bond Future	10.81	88.2911	10.8128	88.2911	112,056.00
23/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	1	0	1	0	454.00
23/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9291	9	9291	9	0.00

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23/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5329	5	5329	5	0.00
23/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	489	0	489	0	0.00
23/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	505	0	505	0	0.00
23/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	211	0	211	0	0.00
23/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	372	0	372	0	8,000.00
23/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	3	0	3	0	500.00
23/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	58	0	58	0	750.00
23/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3906	4	3906	4	0.00
23/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4693	5	4693	5	0.00
23/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	703	1	703	1	0.00
23/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	1081	1	1081	1	750.00
23/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3704	4	3704	4	0.00
23/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	273	0	273	0	500.00
23/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	521	1	521	1	0.00
23/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2682	3	2682	3	0.00
23/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3399	3	3399	3	0.00
23/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	505	0	505	0	8,000.00
23/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1820	2	1820	2	0.00
23/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2334	2	2334	2	454.00
23/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	330	0	330	0	0.00
23/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	462	0	462	0	8,000.00
23/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4823	5	4823	5	0.00
23/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7303	7	7303	7	0.00
23/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3067	3	3067	3	0.00
23/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3661	4	3661	4	454.00
23/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2719	3	2719	3	0.00
23/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2756	3	2756	3	0.00
23/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	251	0	251	0	500.00
23/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	45	0	45	0	750.00
23/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8225	8	8225	8	0.00
23/12/2022	2032 On 04-May-23			Bond Future	10.94	85.8502	10.9354	85.8502	66,415.00
23/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2640	3	2640	3	0.00
23/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2614	3	2614	3	0.00

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23/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2017	2	2017	2	400.00
23/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11646	12	11646	12	0.00
23/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2666	3	2666	3	0.00
23/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	4058	4	4058	4	400.00
23/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	2895	3	2895	3	0.00
23/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	241	0	241	0	400.00
23/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3622	4	3622	4	0.00
23/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	2944	3	2944	3	0.00
23/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	2919	3	2919	3	0.00
23/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1909	2	1909	2	0.00
23/12/2022	2032 On 03-August-23			Bond Future	11.04	87.6295	11.0416	87.6295	2,600.00
23/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5672	6	5672	6	0.00
23/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5704	6	5704	6	0.00
23/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5735	6	5735	6	0.00
23/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6154	6	6154	6	5,000.00
23/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2070	2	2070	2	0.00
23/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2253	2	2253	2	0.00
23/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2267	2	2267	2	0.00
23/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2282	2	2282	2	0.00
23/12/2022	2032 On 02-November-23			Bond Future	11.16	85.2780	11.1564	85.2780	0.00
23/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	4012	4	4012	4	0.00
23/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3986	4	3986	4	0.00
23/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	4039	4	4039	4	0.00
23/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3638	4	3638	4	0.00
23/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3682	4	3682	4	0.00
23/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3660	4	3660	4	0.00
23/12/2022	2032 On 01-February-24			Bond Future	11.28	87.0105	11.2841	87.0105	0.00
23/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5476	6	5476	6	0.00
23/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5446	5	5446	5	0.00
23/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5417	5	5417	5	0.00
23/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	2912	3	2912	3	0.00
23/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	2897	3	2897	3	0.00
23/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2881	3	2881	3	0.00

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23/12/2022	2033 On 02-February-23			Bond Future	113.97	113.9784	113.9732	113.9784	7,312.00
23/12/2022	2033 On 04-May-23			Bond Future	114.83	114.8396	114.8338	114.8396	0.00
23/12/2022	2033 On 03-August-23			Bond Future	117.24	117.2447	117.2382	117.2447	0.00
23/12/2022	2033 On 02-November-23			Bond Future	118.26	118.2712	118.2645	118.2712	0.00
23/12/2022	2033 On 01-February-24			Bond Future	120.70	120.7020	120.6954	120.7020	0.00
23/12/2022	2037 On 02-February-23			Bond Future	11.51	79.5178	11.5120	79.5178	133,641.00
23/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	701	1	701	1	0.00
23/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	789	1	789	1	577.00
23/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	667	1	667	1	0.00
23/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	684	1	684	1	0.00
23/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3428	3	3428	3	0.00
23/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3491	3	3491	3	0.00
23/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3535	4	3535	4	0.00
23/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3231	3	3231	3	0.00
23/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	838	1	838	1	577.00
23/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3447	3	3447	3	0.00
23/12/2022	2037 On 04-May-23			Bond Future	11.64	81.0668	11.6377	81.0668	0.00
23/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11302	11	11302	11	0.00
23/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2525	3	2525	3	0.00
23/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1848	2	1848	2	400.00
23/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3857	4	3857	4	400.00
23/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4381	4	4381	4	0.00
23/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2474	3	2474	3	0.00
23/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1683	2	1683	2	703.00
23/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2499	3	2499	3	0.00
23/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4397	4	4397	4	0.00
23/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5744	6	5744	6	0.00
23/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4431	4	4431	4	0.00
23/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5421	5	5421	5	0.00
23/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	614	1	614	1	400.00
23/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3053	3	3053	3	0.00
23/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2688	3	2688	3	703.00
23/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4364	4	4364	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
23/12/2022	2037 On 03-August-23			Bond Future	11.75	78.4885	11.7538	78.4885	0.00
23/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5608	6	5608	6	0.00
23/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5543	5	5543	5	0.00
23/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5575	6	5575	6	0.00
23/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3513	3	3513	3	0.00
23/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3534	3	3534	3	0.00
23/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3492	3	3492	3	0.00
23/12/2022	2037 On 02-November-23			Bond Future	11.87	80.1090	11.8673	80.1090	0.00
23/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3913	4	3913	4	0.00
23/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3940	4	3940	4	0.00
23/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3966	4	3966	4	0.00
23/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5686	6	5686	6	0.00
23/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5656	5	5656	5	0.00
23/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5626	5	5626	5	0.00
23/12/2022	2037 On 01-February-24			Bond Future	11.99	77.4812	11.9939	77.4812	0.00
23/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5889	6	5889	6	0.00
23/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5919	6	5919	6	0.00
23/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5951	6	5951	6	0.00
23/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4169	4	4169	4	0.00
23/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4190	4	4190	4	0.00
23/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4211	4	4211	4	0.00
23/12/2022	2038 On 02-February-23			Bond Future	126.60	126.6021	126.5959	126.6021	4,123.00
23/12/2022	2038 On 04-May-23			Bond Future	129.09	129.0984	129.0915	129.0984	1,583.00
23/12/2022	2038 On 03-August-23			Bond Future	129.83	129.8407	129.8329	129.8407	0.00
23/12/2022	2038 On 02-November-23			Bond Future	132.54	132.5502	132.5422	132.5502	0.00
23/12/2022	2038 On 01-February-24			Bond Future	133.26	133.2629	133.2550	133.2629	0.00
23/12/2022	2040 On 02-February-23			Bond Future	11.58	81.3336	11.5800	81.3336	142,936.00
23/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	37	0	37	0	0.00
23/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	41	0	41	0	388.00
23/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	756	1	756	1	0.00
23/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3845	4	3845	4	0.00
23/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	738	1	738	1	0.00
23/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	475	1	475	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
23/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4608	5	4608	5	0.00
23/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4747	5	4747	5	0.00
23/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	775	1	775	1	0.00
23/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	912	1	912	1	563.00
23/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	516	1	516	1	388.00
23/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4540	4	4540	4	0.00
23/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3408	3	3408	3	0.00
23/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	873	1	873	1	563.00
23/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3731	4	3731	4	0.00
23/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	610	1	610	1	388.00
23/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	644	1	644	1	0.00
23/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3827	4	3827	4	0.00
23/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3779	4	3779	4	0.00
23/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9361	9	9361	9	0.00
23/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4702	5	4702	5	0.00
23/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9579	9	9579	9	0.00
23/12/2022	2040 On 04-May-23			Bond Future	11.70	82.9179	11.7012	82.9179	300.00
23/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10615	11	10615	11	0.00
23/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3031	3	3031	3	486.00
23/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4925	5	4925	5	0.00
23/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2830	3	2830	3	0.00
23/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	606	1	606	1	388.00
23/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2858	3	2858	3	0.00
23/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1287	1	1287	1	486.00
23/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1642	2	1642	2	388.00
23/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1875	2	1875	2	684.00
23/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2887	3	2887	3	0.00
23/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7792	8	7792	8	0.00
23/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1575	2	1575	2	388.00
23/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4579	5	4579	5	0.00
23/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7613	8	7613	8	0.00
23/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	914	1	914	1	486.00
23/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2827	3	2827	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
23/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6166	6	6166	6	0.00
23/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6671	7	6671	7	0.00
23/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4614	5	4614	5	0.00
23/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10935	11	10935	11	0.00
23/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4649	5	4649	5	0.00
23/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4407	4	4407	4	0.00
23/12/2022	2040 On 03-August-23			Bond Future	11.81	80.1275	11.8130	80.1275	0.00
23/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6124	6	6124	6	0.00
23/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6160	6	6160	6	0.00
23/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6195	6	6195	6	0.00
23/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3739	4	3739	4	0.00
23/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3761	4	3761	4	0.00
23/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3783	4	3783	4	0.00
23/12/2022	2040 On 02-November-23			Bond Future	11.92	81.7819	11.9219	81.7819	0.00
23/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4175	4	4175	4	0.00
23/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4119	4	4119	4	0.00
23/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4147	4	4147	4	0.00
23/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6191	6	6191	6	0.00
23/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6124	6	6124	6	0.00
23/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6158	6	6158	6	0.00
23/12/2022	2040 On 01-February-24			Bond Future	12.04	78.9376	12.0430	78.9376	0.00
23/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6375	6	6375	6	0.00
23/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6342	6	6342	6	0.00
23/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6309	6	6309	6	0.00
23/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4661	5	4661	5	0.00
23/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4638	5	4638	5	0.00
23/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4614	5	4614	5	0.00
23/12/2022	2044 On 02-February-23			Bond Future	11.59	78.0403	11.5871	78.0403	79,400.00
23/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	280	0	280	0	2,500.00
23/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2572	3	2572	3	0.00
23/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	857	1	857	1	0.00
23/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	940	1	940	1	0.00
23/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	57	0	57	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
23/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	575	1	575	1	2,500.00
23/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3577	4	3577	4	0.00
23/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3159	3	3159	3	0.00
23/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2389	2	2389	2	1,700.00
23/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	837	1	837	1	0.00
23/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	743	1	743	1	1,700.00
23/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	818	1	818	1	0.00
23/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3751	4	3751	4	0.00
23/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3703	4	3703	4	0.00
23/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1676	2	1676	2	0.00
23/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1211	1	1211	1	0.00
23/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1022	1	1022	1	4,000.00
23/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4464	4	4464	4	0.00
23/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1547	2	1547	2	2,500.00
23/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3469	3	3469	3	0.00
23/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9019	9	9019	9	0.00
23/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3947	4	3947	4	0.00
23/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3655	4	3655	4	0.00
23/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5924	6	5924	6	0.00
23/12/2022	2044 On 04-May-23			Bond Future	11.70	79.5606	11.7014	79.5606	0.00
23/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3958	4	3958	4	0.00
23/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4836	5	4836	5	0.00
23/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2950	3	2950	3	0.00
23/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5775	6	5775	6	0.00
23/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2921	3	2921	3	0.00
23/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2892	3	2892	3	0.00
23/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4752	5	4752	5	0.00
23/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4716	5	4716	5	0.00
23/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3656	4	3656	4	4,115.00
23/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2467	2	2467	2	1,500.00
23/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4680	5	4680	5	0.00
23/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3005	3	3005	3	4,115.00
23/12/2022	2044 On 03-August-23			Bond Future	11.81	76.8258	11.8067	76.8258	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
23/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6129	6	6129	6	0.00
23/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	6059	6	6059	6	0.00
23/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6094	6	6094	6	0.00
23/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3994	4	3994	4	0.00
23/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3970	4	3970	4	0.00
23/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3946	4	3946	4	0.00
23/12/2022	2044 On 02-November-23			Bond Future	11.91	78.4120	11.9089	78.4120	0.00
23/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4175	4	4175	4	0.00
23/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4204	4	4204	4	0.00
23/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4233	4	4233	4	0.00
23/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6335	6	6335	6	0.00
23/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6370	6	6370	6	0.00
23/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6405	6	6405	6	0.00
23/12/2022	2044 On 01-February-24			Bond Future	12.02	75.6244	12.0221	75.6244	0.00
23/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6318	7	6318	7	0.00
23/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6351	7	6351	7	0.00
23/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6384	7	6384	7	0.00
23/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4814	5	4814	5	0.00
23/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	4838	5	4838	5	0.00
23/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	4863	5	4863	5	0.00
23/12/2022	2046 On 02-February-23			Bond Future	114.13	113.3157	114.1270	113.3157	13,685.00
23/12/2022	2046 On 04-May-23			Bond Future	114.34	113.5144	114.3411	113.5144	4,935.00
23/12/2022	2046 On 03-August-23			Bond Future	116.74	115.8922	116.7357	115.8922	0.00
23/12/2022	2046 On 02-November-23			Bond Future	117.08	116.2220	117.0829	116.2220	0.00
23/12/2022	2046 On 01-February-24			Bond Future	119.49	118.6101	119.4891	118.6101	0.00
23/12/2022	2050 On 02-February-23			Bond Future	114.63	114.5306	114.6275	114.5306	10,717.00
23/12/2022	2050 On 04-May-23			Bond Future	116.89	116.7888	116.8869	116.7888	3,359.00
23/12/2022	2050 On 03-August-23			Bond Future	117.15	117.0538	117.1536	117.0538	0.00
23/12/2022	2050 On 02-November-23			Bond Future	119.60	119.4966	119.5981	119.4966	0.00
23/12/2022	2050 On 01-February-24			Bond Future	119.82	119.7116	119.8156	119.7116	0.00
23/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	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
23/12/2022	AL37 On 02-February-23			Index Future	855.95	855.6420	855.9480	855.6420	0.00
23/12/2022	AL37 On 04-May-23			Index Future	872.62	872.3110	872.6180	872.3110	0.00
23/12/2022	AL37 On 03-August-23			Index Future	890.69	890.3790	890.6890	890.3790	0.00
23/12/2022	AL37 On 02-November-23			Index Future	909.07	908.7580	909.0740	908.7580	0.00
23/12/2022	AL37 On 01-February-24			Index Future	927.57	927.2420	927.5650	927.2420	0.00
23/12/2022	AL7T On 02-February-23			Index Future	990.41	990.5670	990.4100	990.5670	0.00
23/12/2022	AL7T On 04-May-23			Index Future	1009.70	1009.8650	1009.6990	1009.8650	0.00
23/12/2022	AL7T On 03-August-23			Index Future	1030.61	1030.7830	1030.6090	1030.7830	0.00
23/12/2022	AL7T On 02-November-23			Index Future	1051.88	1052.0600	1051.8820	1052.0600	0.00
23/12/2022	AL7T On 01-February-24			Index Future	1073.28	1073.4580	1073.2780	1073.4580	0.00
23/12/2022	ALBI On 02-February-23			Index Future	864.05	864.4510	864.0490	864.4510	111.00
23/12/2022	ALBI On 04-May-23			Index Future	880.88	881.2910	880.8770	881.2910	0.00
23/12/2022	ALBI On 03-August-23			Index Future	899.12	899.5460	899.1190	899.5460	0.00
23/12/2022	ALBI On 02-November-23			Index Future	917.68	918.1140	917.6780	918.1140	0.00
23/12/2022	ALBI On 01-February-24			Index Future	936.34	936.7880	936.3440	936.7880	0.00
23/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	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
23/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2022	ES33 On 02-February-23			Bond Future	12.27	75.1663	12.2669	75.1663	350.00
23/12/2022	ES33 On 04-May-23			Bond Future	12.43	72.8541	12.4310	72.8541	0.00
23/12/2022	ES33 On 03-August-23			Bond Future	12.58	74.3810	12.5816	74.3810	0.00
23/12/2022	ES33 On 02-November-23			Bond Future	12.74	72.1377	12.7446	72.1377	0.00
23/12/2022	ES33 On 01-February-24			Bond Future	12.93	73.6187	12.9258	73.6187	0.00
23/12/2022	ES42 On 02-February-23			Bond Future	12.53	73.4342	12.5270	73.4342	4,195.00
23/12/2022	ES42 On 04-May-23			Bond Future	12.68	70.6193	12.6767	70.6193	0.00
23/12/2022	ES42 On 03-August-23			Bond Future	12.81	72.1003	12.8108	72.1003	0.00
23/12/2022	ES42 On 02-November-23			Bond Future	12.95	69.3423	12.9549	69.3423	0.00
23/12/2022	ES42 On 01-February-24			Bond Future	13.11	70.7650	13.1067	70.7650	0.00
23/12/2022	GOVI On 02-February-23			GOVI	851.91	852.3170	851.9100	852.3170	848.00
23/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	10700	1	10700	1	0.00
23/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	10800	1	10800	1	0.00
23/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	10900	1	10900	1	0.00
23/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 04-May-23			GOVI	868.50	868.9210	868.5010	868.9210	0.00
23/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	156210	16	156210	16	0.00
23/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	156410	16	156410	16	0.00
23/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	156310	16	156310	16	0.00
23/12/2022	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
23/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 03-August-23			GOVI	886.49	886.9190	886.4870	886.9190	0.00
23/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	492570	50	492570	50	0.00
23/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	492670	50	492670	50	0.00
23/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	492770	50	492770	50	0.00
23/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-November-23			GOVI	904.79	905.2270	904.7850	905.2270	0.00
23/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	189850	19	189850	19	0.00
23/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	189750	19	189750	19	0.00
23/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	189650	19	189650	19	0.00
23/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 01-February-24			GOVI	923.19	923.6380	923.1890	923.6380	0.00
23/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	432090	44	432090	44	0.00
23/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	431990	44	431990	44	0.00
23/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	431890	44	431890	44	0.00
23/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2022	IGOV On 02-February-23			Index Future	320.71	320.3050	320.7050	320.3050	671.00
23/12/2022	IGOV On 04-May-23			Index Future	327.03	326.6240	327.0300	326.6240	16.00
23/12/2022	IGOV On 03-August-23			Index Future	333.88	333.4660	333.8790	333.4660	0.00
23/12/2022	IGOV On 02-November-23			Index Future	340.85	340.4240	340.8460	340.4240	0.00
23/12/2022	IGOV On 01-February-24			Index Future	347.85	347.4220	347.8530	347.4220	0.00
23/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
23/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6700	7.3350	92.6700	0.00
23/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.67	92.3200	7.6700	92.3200	0.00
23/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.2800	7.7000	92.2800	0.00
23/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.82	92.1600	7.8200	92.1600	0.00
23/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.83	92.1550	7.8250	92.1550	0.00
23/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.86	92.1100	7.8550	92.1100	0.00
23/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.86	92.1050	7.8600	92.1050	75.00
23/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.88	92.0850	7.8750	92.0850	272.00
23/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.86	92.1100	7.8550	92.1100	0.00
23/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.84	92.1100	7.8400	92.1100	0.00
23/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1200	7.8400	92.1200	68.00
23/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.83	92.1250	7.8300	92.1250	0.00
23/12/2022	R035 On 02-February-23			Bond Future	11.31	88.1711	11.3103	88.1711	145,700.00
23/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4282	4	4282	4	0.00
23/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10072	10	10072	10	0.00
23/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1077	1	1077	1	976.00
23/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1100	1	1100	1	0.00
23/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	701	1	701	1	0.00
23/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	132	0	132	0	976.00
23/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	394	0	394	0	388.00
23/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	719	1	719	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
23/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	21	0	21	0	582.00
23/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	24	0	24	0	0.00
23/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	29	0	29	0	388.00
23/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4109	4	4109	4	0.00
23/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	736	1	736	1	0.00
23/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	351	0	351	0	0.00
23/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	417	0	417	0	0.00
23/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4277	4	4277	4	582.00
23/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6237	6	6237	6	0.00
23/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4580	5	4580	5	0.00
23/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4377	4	4377	4	0.00
23/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3263	3	3263	3	0.00
23/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	42	0	42	0	976.00
23/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8790	9	8790	9	0.00
23/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9313	9	9313	9	0.00
23/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3305	3	3305	3	0.00
23/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3348	3	3348	3	0.00
23/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2557	3	2557	3	582.00
23/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2593	3	2593	3	0.00
23/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	554	1	554	1	388.00
23/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9050	9	9050	9	0.00
23/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	597	1	597	1	0.00
23/12/2022	R035 On 04-May-23			Bond Future	11.43	85.3846	11.4331	85.3846	104,314.00
23/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2740	3	2740	3	0.00
23/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1085	1	1085	1	491.00
23/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	497	1	497	1	388.00
23/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6959	7	6959	7	0.00
23/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2607	3	2607	3	491.00
23/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2687	3	2687	3	0.00
23/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2713	3	2713	3	0.00
23/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1365	1	1365	1	388.00
23/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9856	10	9856	10	0.00
23/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	779	1	779	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6255	6	6255	6	0.00
23/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1443	1	1443	1	388.00
23/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3953	4	3953	4	0.00
23/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10138	10	10138	10	0.00
23/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7084	7	7084	7	0.00
23/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4109	4	4109	4	0.00
23/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4015	4	4015	4	0.00
23/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3984	4	3984	4	0.00
23/12/2022	R035 On 03-August-23			Bond Future	11.54	87.1537	11.5429	87.1537	0.00
23/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5679	6	5679	6	0.00
23/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5712	6	5712	6	0.00
23/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5745	6	5745	6	0.00
23/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3269	3	3269	3	0.00
23/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3289	3	3289	3	0.00
23/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3309	3	3309	3	0.00
23/12/2022	R035 On 02-November-23			Bond Future	11.66	84.4472	11.6633	84.4472	0.00
23/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3964	4	3964	4	0.00
23/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3911	4	3911	4	0.00
23/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3938	4	3938	4	0.00
23/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5273	5	5273	5	0.00
23/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5302	5	5302	5	0.00
23/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5244	5	5244	5	0.00
23/12/2022	R035 On 01-February-24			Bond Future	11.80	86.1629	11.7989	86.1629	0.00
23/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5967	6	5967	6	0.00
23/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	6029	6	6029	6	0.00
23/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5998	6	5998	6	0.00
23/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3957	4	3957	4	0.00
23/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3977	4	3977	4	0.00
23/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3937	4	3937	4	0.00
23/12/2022	R186 On 02-February-23			Bond Future	8.77	106.9090	8.7666	106.9090	72,575.00
23/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	217	0	217	0	0.00
23/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	199	0	199	0	0.00
23/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	208	0	208	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
23/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1677	2	1677	2	0.00
23/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1702	2	1702	2	0.00
23/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1652	2	1652	2	0.00
23/12/2022	R186 On 04-May-23			Bond Future	8.84	108.9906	8.8421	108.9906	12,216.00
23/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1490	1	1490	1	0.00
23/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1507	1	1507	1	0.00
23/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1523	1	1523	1	0.00
23/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1545	2	1545	2	0.00
23/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1530	2	1530	2	0.00
23/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1560	2	1560	2	0.00
23/12/2022	R186 On 03-August-23			Bond Future	8.88	105.9415	8.8815	105.9415	0.00
23/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3405	3	3405	3	0.00
23/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3448	3	3448	3	0.00
23/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3426	3	3426	3	0.00
23/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	938	1	938	1	0.00
23/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	945	1	945	1	0.00
23/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	931	1	931	1	0.00
23/12/2022	R186 On 02-November-23			Bond Future	8.93	108.1287	8.9276	108.1287	0.00
23/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4743	5	4743	5	0.00
23/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2675	3	2675	3	0.00
23/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2693	3	2693	3	0.00
23/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2711	3	2711	3	0.00
23/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2275	2	2275	2	1,715.00
23/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1425	1	1425	1	0.00
23/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1434	1	1434	1	0.00
23/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1443	1	1443	1	0.00
23/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	747	1	747	1	1,715.00
23/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1667	2	1667	2	0.00
23/12/2022	R186 On 01-February-24			Bond Future	9.00	105.0204	8.9955	105.0204	0.00
23/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2807	3	2807	3	0.00
23/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2774	3	2774	3	0.00
23/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2790	3	2790	3	0.00
23/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1485	2	1485	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
23/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1501	2	1501	2	0.00
23/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1493	2	1493	2	0.00
23/12/2022	R197 On 02-February-23			Bond Future	328.47	328.4931	328.4710	328.4931	977.00
23/12/2022	R197 On 04-May-23			Bond Future	334.95	334.9695	334.9453	334.9695	0.00
23/12/2022	R197 On 03-August-23			Bond Future	332.89	332.9181	332.8918	332.9181	0.00
23/12/2022	R197 On 02-November-23			Bond Future	339.84	339.8654	339.8385	339.8654	0.00
23/12/2022	R202 On 02-February-23			Bond Future	246.12	246.1274	246.1158	246.1274	5,950.00
23/12/2022	R202 On 04-May-23			Bond Future	250.97	250.9798	250.9669	250.9798	0.00
23/12/2022	R202 On 03-August-23			Bond Future	251.41	251.4202	251.4056	251.4202	0.00
23/12/2022	R202 On 02-November-23			Bond Future	256.65	256.6667	256.6517	256.6667	0.00
23/12/2022	R202 On 01-February-24			Bond Future	256.97	256.9881	256.9734	256.9881	0.00
23/12/2022	R209 On 02-February-23			Bond Future	11.30	68.0966	11.3021	68.0966	31,504.00
23/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	538	1	538	1	0.00
23/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	511	1	511	1	0.00
23/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	525	1	525	1	0.00
23/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3145	3	3145	3	0.00
23/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3225	3	3225	3	0.00
23/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3185	3	3185	3	0.00
23/12/2022	R209 On 04-May-23			Bond Future	11.41	66.2710	11.4135	66.2710	2,635.00
23/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6295	6	6295	6	0.00
23/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3166	3	3166	3	1,000.00
23/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1953	2	1953	2	0.00
23/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2194	2	2194	2	0.00
23/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2171	2	2171	2	0.00
23/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2149	2	2149	2	0.00
23/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	556	1	556	1	500.00
23/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8141	8	8141	8	0.00
23/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3785	4	3785	4	0.00
23/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3756	4	3756	4	0.00
23/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2738	3	2738	3	0.00
23/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3727	4	3727	4	0.00
23/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4054	4	4054	4	6,250.00
23/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1192	1	1192	1	8,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2022	R209 On 03-August-23			Bond Future	11.51	67.6445	11.5112	67.6445	0.00
23/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4994	5	4994	5	0.00
23/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4936	5	4936	5	0.00
23/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4965	5	4965	5	0.00
23/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2892	3	2892	3	0.00
23/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2928	3	2928	3	0.00
23/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2910	3	2910	3	0.00
23/12/2022	R209 On 02-November-23			Bond Future	11.61	65.8891	11.6147	65.8891	0.00
23/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3478	3	3478	3	0.00
23/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3431	3	3431	3	0.00
23/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3454	3	3454	3	0.00
23/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4799	5	4799	5	0.00
23/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4825	5	4825	5	0.00
23/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4773	5	4773	5	0.00
23/12/2022	R209 On 01-February-24			Bond Future	11.73	67.2276	11.7270	67.2276	0.00
23/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5296	5	5296	5	0.00
23/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5323	5	5323	5	0.00
23/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5351	5	5351	5	0.00
23/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3430	3	3430	3	0.00
23/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3447	3	3447	3	0.00
23/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3466	3	3466	3	0.00
23/12/2022	R210 On 02-February-23			Bond Future	221.35	221.3625	221.3483	221.3625	372.00
23/12/2022	R210 On 04-May-23			Bond Future	222.63	222.6415	222.6256	222.6415	0.00
23/12/2022	R210 On 03-August-23			Bond Future	227.29	227.3047	227.2876	227.3047	0.00
23/12/2022	R210 On 02-November-23			Bond Future	228.86	228.8817	228.8642	228.8817	0.00
23/12/2022	R210 On 01-February-24			Bond Future	233.57	233.5853	233.5678	233.5853	0.00
23/12/2022	R213 On 02-February-23			Bond Future	10.61	83.8292	10.6132	83.8292	38,255.00
23/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
23/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	467	0	467	0	0.00
23/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	872	1	872	1	912.00
23/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	483	0	483	0	0.00
23/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	220	0	220	0	0.00
23/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	7043	7	7043	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
23/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	499	0	499	0	0.00
23/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	709	1	709	1	0.00
23/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	1944	2	1944	2	476.00
23/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	81	0	81	0	912.00
23/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2337	2	2337	2	0.00
23/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1729	2	1729	2	0.00
23/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2305	2	2305	2	0.00
23/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2369	2	2369	2	0.00
23/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7128	7	7128	7	0.00
23/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3086	3	3086	3	476.00
23/12/2022	R213 On 04-May-23			Bond Future	10.73	81.9096	10.7297	81.9096	0.00
23/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2512	3	2512	3	0.00
23/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2488	3	2488	3	0.00
23/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2536	3	2536	3	0.00
23/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2444	3	2444	3	0.00
23/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2487	3	2487	3	0.00
23/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2466	3	2466	3	0.00
23/12/2022	R213 On 03-August-23			Bond Future	10.83	83.6065	10.8307	83.6065	0.00
23/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5327	5	5327	5	0.00
23/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5298	5	5298	5	0.00
23/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5356	5	5356	5	0.00
23/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	1929	2	1929	2	0.00
23/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	1942	2	1942	2	0.00
23/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1917	2	1917	2	0.00
23/12/2022	R213 On 02-November-23			Bond Future	10.95	81.7785	10.9451	81.7785	0.00
23/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3777	4	3777	4	0.00
23/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3753	4	3753	4	0.00
23/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3802	4	3802	4	0.00
23/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3010	3	3010	3	0.00
23/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3046	3	3046	3	0.00
23/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3028	3	3028	3	0.00
23/12/2022	R213 On 01-February-24			Bond Future	11.08	83.4405	11.0777	83.4405	0.00
23/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	5074	5	5074	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
23/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	5047	5	5047	5	0.00
23/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	5021	5	5021	5	0.00
23/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2465	3	2465	3	0.00
23/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2452	2	2452	2	0.00
23/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2438	2	2438	2	0.00
23/12/2022	R214 On 02-February-23			Bond Future	11.45	65.4646	11.4506	65.4646	71,030.00
23/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
23/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	74	0	74	0	0.00
23/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	498	1	498	1	2,300.00
23/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2708	3	2708	3	0.00
23/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	791	1	791	1	0.00
23/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2050	2	2050	2	2,300.00
23/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	639	1	639	1	0.00
23/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	809	1	809	1	0.00
23/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	756	1	756	1	0.00
23/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	773	1	773	1	0.00
23/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2780	3	2780	3	0.00
23/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2818	3	2818	3	0.00
23/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3515	4	3515	4	0.00
23/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3093	3	3093	3	0.00
23/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1269	1	1269	1	0.00
23/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2743	3	2743	3	0.00
23/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2705	3	2705	3	0.00
23/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	904	1	904	1	0.00
23/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6643	7	6643	7	0.00
23/12/2022	R214 On 02-February-23		Put	Bond Future	34582	35	34582	35	0.00
23/12/2022	R214 On 04-May-23			Bond Future	11.55	63.4411	11.5533	63.4411	0.00
23/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2686	3	2686	3	0.00
23/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2635	3	2635	3	0.00
23/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2660	3	2660	3	0.00
23/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3627	4	3627	4	0.00
23/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3655	4	3655	4	0.00
23/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3599	4	3599	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
23/12/2022	R214 On 03-August-23			Bond Future	11.64	64.7555	11.6446	64.7555	0.00
23/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5464	5	5464	5	0.00
23/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5403	5	5403	5	0.00
23/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5433	5	5433	5	0.00
23/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2917	3	2917	3	0.00
23/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2935	3	2935	3	0.00
23/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2899	3	2899	3	0.00
23/12/2022	R214 On 02-November-23			Bond Future	11.74	62.7924	11.7433	62.7924	0.00
23/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3647	4	3647	4	0.00
23/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3598	4	3598	4	0.00
23/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3623	4	3623	4	0.00
23/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5087	5	5087	5	0.00
23/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5115	5	5115	5	0.00
23/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5058	5	5058	5	0.00
23/12/2022	R214 On 01-February-24			Bond Future	11.85	64.0682	11.8528	64.0682	0.00
23/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5355	5	5355	5	0.00
23/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5383	5	5383	5	0.00
23/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5411	5	5411	5	0.00
23/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3905	4	3905	4	0.00
23/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3925	4	3925	4	0.00
23/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3945	4	3945	4	0.00
23/12/2022	R248 On 02-February-23			Bond Future	11.42	81.9959	11.4227	81.9959	247,738.00
23/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	141	0	141	0	0.00
23/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	982	1	982	1	0.00
23/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1004	1	1004	1	0.00
23/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1075	1	1075	1	0.00
23/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	851	1	851	1	2,900.00
23/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2678	3	2678	3	2,900.00
23/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3084	3	3084	3	0.00
23/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1028	1	1028	1	0.00
23/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3361	3	3361	3	0.00
23/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3269	3	3269	3	0.00
23/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1282	1	1282	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
23/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1517	2	1517	2	0.00
23/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3747	4	3747	4	0.00
23/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3408	3	3408	3	0.00
23/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3455	3	3455	3	0.00
23/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7479	7	7479	7	0.00
23/12/2022	R248 On 04-May-23			Bond Future	11.53	79.1335	11.5270	79.1335	10,946.00
23/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3317	3	3317	3	0.00
23/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3285	3	3285	3	0.00
23/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3349	3	3349	3	0.00
23/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4520	4	4520	4	0.00
23/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4591	4	4591	4	0.00
23/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4555	4	4555	4	0.00
23/12/2022	R248 On 03-August-23			Bond Future	11.62	80.7356	11.6229	80.7356	0.00
23/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6780	7	6780	7	0.00
23/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6742	7	6742	7	0.00
23/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6817	7	6817	7	0.00
23/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3793	4	3793	4	0.00
23/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3838	4	3838	4	0.00
23/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3815	4	3815	4	0.00
23/12/2022	R248 On 02-November-23			Bond Future	11.72	77.9794	11.7173	77.9794	13,000.00
23/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4849	5	4849	5	0.00
23/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4818	5	4818	5	0.00
23/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4787	5	4787	5	0.00
23/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6315	6	6315	6	0.00
23/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6384	6	6384	6	0.00
23/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6349	6	6349	6	0.00
23/12/2022	R248 On 01-February-24			Bond Future	11.82	79.6007	11.8194	79.6007	0.00
23/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	7153	7	7153	7	0.00
23/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	7119	7	7119	7	0.00
23/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	7084	7	7084	7	0.00
23/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5129	5	5129	5	0.00
23/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5103	5	5103	5	0.00
23/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5079	5	5079	5	0.00

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