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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
29/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	2025 On 02-February-23			Bond Future	165.86	165.7934	165.8550	165.7934	6,568.00
29/12/2022	2025 On 04-May-23			Bond Future	169.09	169.0579	169.0881	169.0579	0.00
29/12/2022	2025 On 03-August-23			Bond Future	170.84	170.8508	170.8441	170.8508	0.00
29/12/2022	2025 On 02-November-23			Bond Future	174.32	174.4157	174.3209	174.4157	0.00
29/12/2022	2025 On 01-February-24			Bond Future	176.06	176.2147	176.0636	176.2147	0.00
29/12/2022	2029 On 02-February-23			Bond Future	119.59	119.5905	119.5896	119.5905	1,476.00
29/12/2022	2029 On 04-May-23			Bond Future	120.63	120.6498	120.6255	120.6498	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
29/12/2022	2029 On 03-August-23			Bond Future	123.12	123.1740	123.1224	123.1740	0.00
29/12/2022	2029 On 02-November-23			Bond Future	124.30	124.4149	124.2990	124.4149	0.00
29/12/2022	2029 On 01-February-24			Bond Future	126.82	126.9728	126.8161	126.9728	0.00
29/12/2022	2030 On 02-February-23			Bond Future	10.29	89.0108	10.2897	89.0108	92,379.00
29/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
29/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
29/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5580	6	5580	6	5,000.00
29/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	3890	4	3890	4	0.00
29/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4044	4	4044	4	0.00
29/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	529	1	529	1	0.00
29/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	273	0	273	0	388.00
29/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	417	0	417	0	0.00
29/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	230	0	230	0	0.00
29/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	1	0	1	0	0.00
29/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4786	5	4786	5	5,000.00
29/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	496	1	496	1	0.00
29/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	513	1	513	1	0.00
29/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	241	0	241	0	0.00
29/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	3	0	3	0	0.00
29/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	120	0	120	0	0.00
29/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	3037	3	3037	3	102.00
29/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	5128	5	5128	5	0.00
29/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	2023	2	2023	2	102.00
29/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1811	2	1811	2	0.00
29/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	134	0	134	0	0.00
29/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5910	6	5910	6	0.00
29/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5713	6	5713	6	0.00
29/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	203	0	203	0	388.00
29/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	7050	7	7050	7	0.00
29/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2535	2	2535	2	0.00
29/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2391	2	2391	2	0.00
29/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2499	2	2499	2	0.00
29/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1870	2	1870	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
29/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1840	2	1840	2	0.00
29/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	220	0	220	0	0.00
29/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	86	0	86	0	0.00
29/12/2022	2030 On 04-May-23			Bond Future	10.42	90.7421	10.4163	90.7421	0.00
29/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9130	9	9130	9	0.00
29/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	5853	6	5853	6	0.00
29/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7288	7	7288	7	0.00
29/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	8886	9	8886	9	0.00
29/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2642	3	2642	3	0.00
29/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	886	1	886	1	150.00
29/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2920	3	2920	3	350.00
29/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4938	5	4938	5	0.00
29/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2354	2	2354	2	479.00
29/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2593	3	2593	3	0.00
29/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2617	3	2617	3	0.00
29/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	995	1	995	1	479.00
29/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1143	1	1143	1	388.00
29/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1495	2	1495	2	1,080.00
29/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	420	0	420	0	388.00
29/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6796	7	6796	7	0.00
29/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4666	5	4666	5	0.00
29/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3352	3	3352	3	0.00
29/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	4001	4	4001	4	0.00
29/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4359	4	4359	4	0.00
29/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2119	2	2119	2	0.00
29/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2138	2	2138	2	0.00
29/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2338	2	2338	2	0.00
29/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	987	1	987	1	150.00
29/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1899	2	1899	2	0.00
29/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2100	2	2100	2	0.00
29/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	286	0	286	0	479.00
29/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	492	0	492	0	1,080.00
29/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	750	1	750	1	388.00

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29/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	259	0	259	0	350.00
29/12/2022	2030 On 03-August-23			Bond Future	10.53	88.6122	10.5293	88.6122	0.00
29/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	8955	9	8955	9	0.00
29/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5134	5	5134	5	0.00
29/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	9903	10	9903	10	0.00
29/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5076	5	5076	5	0.00
29/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2686	3	2686	3	1,012.00
29/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3251	3	3251	3	350.00
29/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5105	5	5105	5	0.00
29/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1679	2	1679	2	0.00
29/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2738	3	2738	3	0.00
29/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1702	2	1702	2	0.00
29/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	520	1	520	1	350.00
29/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3240	3	3240	3	0.00
29/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	692	1	692	1	1,012.00
29/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1690	2	1690	2	0.00
29/12/2022	2030 On 02-November-23			Bond Future	10.65	90.4415	10.6484	90.4415	0.00
29/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3576	4	3576	4	0.00
29/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3529	4	3529	4	0.00
29/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3552	4	3552	4	0.00
29/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2888	3	2888	3	0.00
29/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2905	3	2905	3	0.00
29/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2870	3	2870	3	0.00
29/12/2022	2030 On 01-February-24			Bond Future	10.78	88.2750	10.7828	88.2750	0.00
29/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4633	5	4633	5	0.00
29/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4607	5	4607	5	0.00
29/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4658	5	4658	5	0.00
29/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2353	2	2353	2	0.00
29/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2379	2	2379	2	0.00
29/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2366	2	2366	2	0.00
29/12/2022	2032 On 02-February-23			Bond Future	10.90	87.9117	10.8975	87.9117	112,020.00
29/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
29/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	8846	9	8846	9	0.00

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29/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4879	5	4879	5	0.00
29/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	317	0	317	0	0.00
29/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	330	0	330	0	0.00
29/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	117	0	117	0	0.00
29/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	230	0	230	0	8,000.00
29/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	1	0	1	0	500.00
29/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	25	0	25	0	750.00
29/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3469	4	3469	4	0.00
29/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4246	4	4246	4	0.00
29/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	487	1	487	1	0.00
29/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	804	1	804	1	750.00
29/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3271	3	3271	3	0.00
29/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	342	0	342	0	0.00
29/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	159	0	159	0	500.00
29/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3720	4	3720	4	0.00
29/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2938	3	2938	3	0.00
29/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	506	1	506	1	8,000.00
29/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1979	2	1979	2	0.00
29/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2552	3	2552	3	454.00
29/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	318	0	318	0	0.00
29/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	460	0	460	0	8,000.00
29/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	5224	5	5224	5	0.00
29/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7735	8	7735	8	0.00
29/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3359	3	3359	3	0.00
29/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	4002	4	4002	4	454.00
29/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2979	3	2979	3	0.00
29/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	3020	3	3020	3	0.00
29/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	235	0	235	0	500.00
29/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	35	0	35	0	750.00
29/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8659	9	8659	9	0.00
29/12/2022	2032 On 04-May-23			Bond Future	11.03	85.4611	11.0276	85.4611	66,415.00
29/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2352	2	2352	2	0.00
29/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1767	2	1767	2	400.00

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29/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2328	2	2328	2	0.00
29/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2376	2	2376	2	0.00
29/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11190	11	11190	11	0.00
29/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3707	4	3707	4	400.00
29/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	247	0	247	0	400.00
29/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3067	3	3067	3	0.00
29/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3119	3	3119	3	0.00
29/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3835	4	3835	4	0.00
29/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3093	3	3093	3	0.00
29/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2020	2	2020	2	0.00
29/12/2022	2032 On 03-August-23			Bond Future	11.14	87.2302	11.1421	87.2302	2,600.00
29/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5303	5	5303	5	0.00
29/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5334	5	5334	5	0.00
29/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5365	5	5365	5	0.00
29/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5773	6	5773	6	5,000.00
29/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2181	2	2181	2	0.00
29/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2374	2	2374	2	0.00
29/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2390	2	2390	2	0.00
29/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2406	2	2406	2	0.00
29/12/2022	2032 On 02-November-23			Bond Future	11.27	84.8702	11.2709	84.8702	0.00
29/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3688	4	3688	4	0.00
29/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3663	4	3663	4	0.00
29/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3713	4	3713	4	0.00
29/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3860	4	3860	4	0.00
29/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3906	4	3906	4	0.00
29/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3883	4	3883	4	0.00
29/12/2022	2032 On 01-February-24			Bond Future	11.41	86.5951	11.4094	86.5951	0.00
29/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5088	5	5088	5	0.00
29/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5060	5	5060	5	0.00
29/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5032	5	5032	5	0.00
29/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3111	3	3111	3	0.00
29/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3094	3	3094	3	0.00
29/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3077	3	3077	3	0.00

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29/12/2022	2033 On 02-February-23			Bond Future	114.78	114.7847	114.7850	114.7847	7,312.00
29/12/2022	2033 On 04-May-23			Bond Future	115.64	115.6586	115.6365	115.6586	0.00
29/12/2022	2033 On 03-August-23			Bond Future	118.03	118.0782	118.0300	118.0782	0.00
29/12/2022	2033 On 02-November-23			Bond Future	119.01	119.1219	119.0122	119.1219	0.00
29/12/2022	2033 On 01-February-24			Bond Future	121.42	121.5710	121.4223	121.5710	0.00
29/12/2022	2037 On 02-February-23			Bond Future	11.59	79.0911	11.5915	79.0911	133,641.00
29/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	485	1	485	1	0.00
29/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	557	1	557	1	577.00
29/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	458	0	458	0	0.00
29/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	472	1	472	1	0.00
29/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	2980	3	2980	3	0.00
29/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3737	4	3737	4	0.00
29/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3785	4	3785	4	0.00
29/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3458	3	3458	3	0.00
29/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	848	1	848	1	577.00
29/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3690	4	3690	4	0.00
29/12/2022	2037 On 04-May-23			Bond Future	11.72	80.6296	11.7233	80.6296	0.00
29/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10829	11	10829	11	0.00
29/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2246	2	2246	2	0.00
29/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3513	4	3513	4	400.00
29/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1614	2	1614	2	400.00
29/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4017	4	4017	4	0.00
29/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2198	2	2198	2	0.00
29/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1462	2	1462	2	703.00
29/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2222	2	2222	2	0.00
29/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4605	5	4605	5	0.00
29/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6008	6	6008	6	0.00
29/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4640	5	4640	5	0.00
29/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5672	6	5672	6	0.00
29/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	625	1	625	1	400.00
29/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3194	3	3194	3	0.00
29/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2809	3	2809	3	703.00
29/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4570	5	4570	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
29/12/2022	2037 On 03-August-23			Bond Future	11.85	78.0402	11.8463	78.0402	0.00
29/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5242	5	5242	5	0.00
29/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5179	5	5179	5	0.00
29/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5211	5	5211	5	0.00
29/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3663	4	3663	4	0.00
29/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3685	4	3685	4	0.00
29/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3641	4	3641	4	0.00
29/12/2022	2037 On 02-November-23			Bond Future	11.97	79.6513	11.9708	79.6513	0.00
29/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3608	4	3608	4	0.00
29/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3633	4	3633	4	0.00
29/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3659	4	3659	4	0.00
29/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5947	6	5947	6	0.00
29/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5916	6	5916	6	0.00
29/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5884	6	5884	6	0.00
29/12/2022	2037 On 01-February-24			Bond Future	12.11	77.0147	12.1061	77.0147	0.00
29/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5505	6	5505	6	0.00
29/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5535	6	5535	6	0.00
29/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5565	6	5565	6	0.00
29/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4385	4	4385	4	0.00
29/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4407	4	4407	4	0.00
29/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4429	4	4429	4	0.00
29/12/2022	2038 On 02-February-23			Bond Future	127.52	126.5946	127.5227	126.5946	4,123.00
29/12/2022	2038 On 04-May-23			Bond Future	130.01	129.0875	130.0086	129.0875	1,583.00
29/12/2022	2038 On 03-August-23			Bond Future	130.74	129.8264	130.7380	129.8264	0.00
29/12/2022	2038 On 02-November-23			Bond Future	133.40	132.5352	133.3983	132.5352	0.00
29/12/2022	2038 On 01-February-24			Bond Future	134.09	133.2494	134.0887	133.2494	0.00
29/12/2022	2040 On 02-February-23			Bond Future	11.66	80.7454	11.6648	80.7454	138,235.00
29/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	15	0	15	0	0.00
29/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	17	0	17	0	388.00
29/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3334	3	3334	3	0.00
29/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	502	1	502	1	0.00
29/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	517	1	517	1	0.00
29/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	300	0	300	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
29/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4079	4	4079	4	0.00
29/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4215	4	4215	4	0.00
29/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	531	1	531	1	0.00
29/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	643	1	643	1	563.00
29/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	330	0	330	0	388.00
29/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4881	5	4881	5	0.00
29/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3665	4	3665	4	0.00
29/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	888	1	888	1	563.00
29/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	4014	4	4014	4	0.00
29/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	605	1	605	1	388.00
29/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	642	1	642	1	0.00
29/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4066	4	4066	4	0.00
29/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4118	4	4118	4	0.00
29/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9864	10	9864	10	0.00
29/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	5054	5	5054	5	0.00
29/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	10084	10	10084	10	0.00
29/12/2022	2040 On 04-May-23			Bond Future	11.79	82.3160	11.7920	82.3160	300.00
29/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10088	10	10088	10	0.00
29/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2699	3	2699	3	486.00
29/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4507	5	4507	5	0.00
29/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2509	3	2509	3	0.00
29/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2536	3	2536	3	0.00
29/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1088	1	1088	1	486.00
29/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1409	1	1409	1	388.00
29/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1622	2	1622	2	684.00
29/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	490	1	490	1	388.00
29/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2563	3	2563	3	0.00
29/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7301	7	7301	7	0.00
29/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1639	2	1639	2	388.00
29/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4810	5	4810	5	0.00
29/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7969	8	7969	8	0.00
29/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	941	1	941	1	486.00
29/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2964	3	2964	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
29/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	11373	11	11373	11	0.00
29/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6469	6	6469	6	0.00
29/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6993	7	6993	7	0.00
29/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4846	5	4846	5	0.00
29/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4883	5	4883	5	0.00
29/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4630	5	4630	5	0.00
29/12/2022	2040 On 03-August-23			Bond Future	11.91	79.5111	11.9107	79.5111	0.00
29/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5710	6	5710	6	0.00
29/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5744	6	5744	6	0.00
29/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5778	6	5778	6	0.00
29/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3908	4	3908	4	0.00
29/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3931	4	3931	4	0.00
29/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3955	4	3955	4	0.00
29/12/2022	2040 On 02-November-23			Bond Future	12.03	81.1526	12.0303	81.1526	0.00
29/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3833	4	3833	4	0.00
29/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3807	4	3807	4	0.00
29/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3779	4	3779	4	0.00
29/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6492	6	6492	6	0.00
29/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6423	6	6423	6	0.00
29/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6457	6	6457	6	0.00
29/12/2022	2040 On 01-February-24			Bond Future	12.16	78.2961	12.1599	78.2961	0.00
29/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5944	6	5944	6	0.00
29/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5881	6	5881	6	0.00
29/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5913	6	5913	6	0.00
29/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4886	5	4886	5	0.00
29/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4911	5	4911	5	0.00
29/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4862	5	4862	5	0.00
29/12/2022	2044 On 02-February-23			Bond Future	11.68	77.5368	11.6772	77.5368	79,400.00
29/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	158	0	158	0	2,500.00
29/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2095	2	2095	2	0.00
29/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	588	1	588	1	0.00
29/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	655	1	655	1	0.00
29/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	368	0	368	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	24	0	24	0	0.00
29/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2646	3	2646	3	0.00
29/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3044	3	3044	3	0.00
29/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	1925	2	1925	2	1,700.00
29/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	497	1	497	1	1,700.00
29/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	556	1	556	1	0.00
29/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	572	1	572	1	0.00
29/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4007	4	4007	4	0.00
29/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4059	4	4059	4	0.00
29/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1782	2	1782	2	0.00
29/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3753	4	3753	4	0.00
29/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1060	1	1060	1	4,000.00
29/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1267	1	1267	1	0.00
29/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9556	9	9556	9	0.00
29/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4827	5	4827	5	0.00
29/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1640	2	1640	2	2,500.00
29/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4271	4	4271	4	0.00
29/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3956	4	3956	4	0.00
29/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6372	6	6372	6	0.00
29/12/2022	2044 On 04-May-23			Bond Future	11.80	79.0449	11.7977	79.0449	0.00
29/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3558	4	3558	4	0.00
29/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4397	4	4397	4	0.00
29/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5304	5	5304	5	0.00
29/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2606	3	2606	3	0.00
29/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2578	3	2578	3	0.00
29/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2551	3	2551	3	0.00
29/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5009	5	5009	5	0.00
29/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4971	5	4971	5	0.00
29/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3853	4	3853	4	4,115.00
29/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4933	5	4933	5	0.00
29/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2594	3	2594	3	1,500.00
29/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3164	3	3164	3	4,115.00
29/12/2022	2044 On 03-August-23			Bond Future	11.91	76.2976	11.9097	76.2976	0.00

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29/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5691	6	5691	6	0.00
29/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5623	6	5623	6	0.00
29/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5657	6	5657	6	0.00
29/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4162	4	4162	4	0.00
29/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4186	4	4186	4	0.00
29/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4137	4	4137	4	0.00
29/12/2022	2044 On 02-November-23			Bond Future	12.02	77.8727	12.0222	77.8727	0.00
29/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3816	4	3816	4	0.00
29/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3844	4	3844	4	0.00
29/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3871	4	3871	4	0.00
29/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6656	7	6656	7	0.00
29/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6692	7	6692	7	0.00
29/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6729	7	6729	7	0.00
29/12/2022	2044 On 01-February-24			Bond Future	12.14	75.0748	12.1438	75.0748	0.00
29/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5868	6	5868	6	0.00
29/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5900	6	5900	6	0.00
29/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5932	6	5932	6	0.00
29/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5082	5	5082	5	0.00
29/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5107	5	5107	5	0.00
29/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5133	5	5133	5	0.00
29/12/2022	2046 On 02-February-23			Bond Future	115.13	113.3100	115.1335	113.3100	13,685.00
29/12/2022	2046 On 04-May-23			Bond Future	115.34	113.5055	115.3426	113.5055	4,935.00
29/12/2022	2046 On 03-August-23			Bond Future	117.73	115.8807	117.7303	115.8807	0.00
29/12/2022	2046 On 02-November-23			Bond Future	118.04	116.2099	118.0379	116.2099	0.00
29/12/2022	2046 On 01-February-24			Bond Future	120.43	118.5986	120.4276	118.5986	0.00
29/12/2022	2050 On 02-February-23			Bond Future	115.76	113.7096	115.7609	113.7096	10,717.00
29/12/2022	2050 On 04-May-23			Bond Future	118.02	115.9484	118.0172	115.9484	3,359.00
29/12/2022	2050 On 03-August-23			Bond Future	118.28	116.1934	118.2796	116.1934	0.00
29/12/2022	2050 On 02-November-23			Bond Future	120.69	118.6178	120.6865	118.6178	0.00
29/12/2022	2050 On 01-February-24			Bond Future	120.89	118.8165	120.8902	118.8165	0.00
29/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	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
29/12/2022	AL37 On 02-February-23			Index Future	853.91	853.9180	853.9140	853.9180	0.00
29/12/2022	AL37 On 04-May-23			Index Future	870.35	870.5250	870.3530	870.5250	0.00
29/12/2022	AL37 On 03-August-23			Index Future	888.16	888.5330	888.1640	888.5330	0.00
29/12/2022	AL37 On 02-November-23			Index Future	906.04	906.8710	906.0380	906.8710	0.00
29/12/2022	AL37 On 01-February-24			Index Future	924.19	925.3240	924.1930	925.3240	0.00
29/12/2022	AL7T On 02-February-23			Index Future	986.09	986.8640	986.0920	986.8640	0.00
29/12/2022	AL7T On 04-May-23			Index Future	1005.08	1006.0570	1005.0750	1006.0570	0.00
29/12/2022	AL7T On 03-August-23			Index Future	1025.64	1026.8680	1025.6430	1026.8680	0.00
29/12/2022	AL7T On 02-November-23			Index Future	1046.28	1048.0620	1046.2840	1048.0620	0.00
29/12/2022	AL7T On 01-February-24			Index Future	1067.25	1069.3870	1067.2490	1069.3870	0.00
29/12/2022	ALBI On 02-February-23			Index Future	859.83	860.5540	859.8250	860.5540	111.00
29/12/2022	ALBI On 04-May-23			Index Future	876.38	877.2900	876.3770	877.2900	0.00
29/12/2022	ALBI On 03-August-23			Index Future	894.31	895.4380	894.3110	895.4380	0.00
29/12/2022	ALBI On 02-November-23			Index Future	912.31	913.9180	912.3090	913.9180	0.00
29/12/2022	ALBI On 01-February-24			Index Future	930.59	932.5150	930.5890	932.5150	0.00
29/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	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
29/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2022	ES33 On 02-February-23			Bond Future	12.34	74.8334	12.3440	74.8334	350.00
29/12/2022	ES33 On 04-May-23			Bond Future	12.51	72.5126	12.5149	72.5126	0.00
29/12/2022	ES33 On 03-August-23			Bond Future	12.67	74.0306	12.6730	74.0306	0.00
29/12/2022	ES33 On 02-November-23			Bond Future	12.85	71.7799	12.8486	71.7799	0.00
29/12/2022	ES33 On 01-February-24			Bond Future	13.04	73.2541	13.0396	73.2541	0.00
29/12/2022	ES42 On 02-February-23			Bond Future	12.62	73.0120	12.6154	73.0120	4,195.00
29/12/2022	ES42 On 04-May-23			Bond Future	12.77	70.1867	12.7716	70.1867	0.00
29/12/2022	ES42 On 03-August-23			Bond Future	12.91	71.6570	12.9127	71.6570	0.00
29/12/2022	ES42 On 02-November-23			Bond Future	13.07	68.8897	13.0683	68.8897	0.00
29/12/2022	ES42 On 01-February-24			Bond Future	13.23	70.3036	13.2289	70.3036	0.00
29/12/2022	GOVI On 02-February-23			GOVI	847.74	848.4560	847.7400	848.4560	848.00
29/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	30900	2	30900	2	0.00
29/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	30800	2	30800	2	0.00
29/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	31000	2	31000	2	0.00
29/12/2022	GOVI On 04-May-23			GOVI	864.06	864.9570	864.0600	864.9570	0.00
29/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	111800	12	111800	12	0.00
29/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	112000	12	112000	12	0.00
29/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	111900	12	111900	12	0.00
29/12/2022	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
29/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 03-August-23			GOVI	881.74	882.8500	881.7420	882.8500	0.00
29/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	445120	46	445120	46	0.00
29/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	445220	46	445220	46	0.00
29/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	445320	46	445320	46	0.00
29/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 02-November-23			GOVI	899.49	901.0710	899.4870	901.0710	0.00
29/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	136870	15	136870	15	0.00
29/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	136770	15	136770	15	0.00
29/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	136670	15	136670	15	0.00
29/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 01-February-24			GOVI	917.51	919.4060	917.5110	919.4060	0.00
29/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	375310	39	375310	39	0.00
29/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	375210	39	375210	39	0.00
29/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	375110	39	375110	39	0.00
29/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2022	IGOV On 02-February-23			Index Future	322.43	320.2230	322.4280	320.2230	671.00
29/12/2022	IGOV On 04-May-23			Index Future	328.71	326.5290	328.7140	326.5290	16.00
29/12/2022	IGOV On 03-August-23			Index Future	335.52	333.3610	335.5180	333.3610	0.00
29/12/2022	IGOV On 02-November-23			Index Future	342.35	340.3160	342.3470	340.3160	0.00
29/12/2022	IGOV On 01-February-24			Index Future	349.28	347.3150	349.2810	347.3150	0.00
29/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/12/2022	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
29/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.29	92.6650	7.2850	92.6650	0.00
29/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3250	7.6800	92.3250	0.00
29/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.2900	7.7250	92.2900	0.00
29/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.84	92.1700	7.8400	92.1700	0.00
29/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.87	92.1500	7.8700	92.1500	0.00
29/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.89	92.1050	7.8900	92.1050	0.00
29/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.92	92.1000	7.9200	92.1000	75.00
29/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.88	92.0900	7.8800	92.0900	272.00
29/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.84	92.1100	7.8400	92.1100	0.00
29/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.85	92.1250	7.8450	92.1250	0.00
29/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1250	7.8350	92.1250	68.00
29/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.1400	7.9300	92.1400	0.00
29/12/2022	R035 On 02-February-23			Bond Future	11.39	87.7204	11.3945	87.7204	145,700.00
29/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3797	4	3797	4	0.00
29/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9580	10	9580	10	0.00
29/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	791	1	791	1	976.00
29/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	810	1	810	1	0.00
29/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	480	1	480	1	0.00
29/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	494	1	494	1	0.00
29/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	68	0	68	0	976.00
29/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	245	0	245	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
29/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	8	0	8	0	582.00
29/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	9	0	9	0	0.00
29/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	11	0	11	0	388.00
29/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3628	4	3628	4	0.00
29/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	508	1	508	1	0.00
29/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	214	0	214	0	0.00
29/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	261	0	261	0	0.00
29/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4604	5	4604	5	582.00
29/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6655	7	6655	7	0.00
29/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4925	5	4925	5	0.00
29/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4710	5	4710	5	0.00
29/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3517	3	3517	3	0.00
29/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	32	0	32	0	976.00
29/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9254	9	9254	9	0.00
29/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9782	10	9782	10	0.00
29/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3563	3	3563	3	0.00
29/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3609	4	3609	4	0.00
29/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2749	3	2749	3	582.00
29/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2789	3	2789	3	0.00
29/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	551	1	551	1	388.00
29/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9517	9	9517	9	0.00
29/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	598	1	598	1	0.00
29/12/2022	R035 On 04-May-23			Bond Future	11.52	84.9227	11.5239	84.9227	104,314.00
29/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2437	3	2437	3	0.00
29/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	399	0	399	0	388.00
29/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	912	1	912	1	491.00
29/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6512	7	6512	7	0.00
29/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9371	9	9371	9	0.00
29/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2312	2	2312	2	491.00
29/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2387	2	2387	2	0.00
29/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2412	2	2412	2	0.00
29/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1164	1	1164	1	388.00
29/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6564	6	6564	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	804	1	804	1	491.00
29/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1506	1	1506	1	388.00
29/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4160	4	4160	4	0.00
29/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7421	7	7421	7	0.00
29/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10550	10	10550	10	0.00
29/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4324	4	4324	4	0.00
29/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4225	4	4225	4	0.00
29/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4193	4	4193	4	0.00
29/12/2022	R035 On 03-August-23			Bond Future	11.64	86.6802	11.6412	86.6802	0.00
29/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5295	5	5295	5	0.00
29/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5327	5	5327	5	0.00
29/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5360	5	5360	5	0.00
29/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3425	3	3425	3	0.00
29/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3446	3	3446	3	0.00
29/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3467	3	3467	3	0.00
29/12/2022	R035 On 02-November-23			Bond Future	11.77	83.9637	11.7738	83.9637	0.00
29/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3640	4	3640	4	0.00
29/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3589	4	3589	4	0.00
29/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3614	4	3614	4	0.00
29/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5546	5	5546	5	0.00
29/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5576	5	5576	5	0.00
29/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5516	5	5516	5	0.00
29/12/2022	R035 On 01-February-24			Bond Future	11.92	85.6703	11.9189	85.6703	0.00
29/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5562	6	5562	6	0.00
29/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5622	6	5622	6	0.00
29/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5592	6	5592	6	0.00
29/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4185	4	4185	4	0.00
29/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4206	4	4206	4	0.00
29/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4164	4	4164	4	0.00
29/12/2022	R186 On 02-February-23			Bond Future	8.84	106.6873	8.8448	106.6873	73,862.00
29/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	132	0	132	0	0.00
29/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	120	0	120	0	0.00
29/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	126	0	126	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
29/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1855	2	1855	2	0.00
29/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1883	2	1883	2	0.00
29/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1828	2	1828	2	0.00
29/12/2022	R186 On 04-May-23			Bond Future	8.93	108.7616	8.9343	108.7616	12,216.00
29/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1316	1	1316	1	0.00
29/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1331	1	1331	1	0.00
29/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1346	1	1346	1	0.00
29/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1658	2	1658	2	0.00
29/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1642	2	1642	2	0.00
29/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1674	2	1674	2	0.00
29/12/2022	R186 On 03-August-23			Bond Future	8.99	105.7053	8.9906	105.7053	0.00
29/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3160	3	3160	3	0.00
29/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3202	3	3202	3	0.00
29/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3181	3	3181	3	0.00
29/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1013	1	1013	1	0.00
29/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1021	1	1021	1	0.00
29/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1005	1	1005	1	0.00
29/12/2022	R186 On 02-November-23			Bond Future	9.07	107.8874	9.0673	107.8874	0.00
29/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4435	5	4435	5	0.00
29/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2447	3	2447	3	0.00
29/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2430	2	2430	2	0.00
29/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2465	3	2465	3	0.00
29/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2049	2	2049	2	1,715.00
29/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1561	2	1561	2	0.00
29/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1580	2	1580	2	0.00
29/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1570	2	1570	2	0.00
29/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	821	1	821	1	1,715.00
29/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1823	2	1823	2	0.00
29/12/2022	R186 On 01-February-24			Bond Future	9.16	104.7750	9.1619	104.7750	0.00
29/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2541	3	2541	3	0.00
29/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2525	3	2525	3	0.00
29/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2509	3	2509	3	0.00
29/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1641	2	1641	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
29/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1658	2	1658	2	0.00
29/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1649	2	1649	2	0.00
29/12/2022	R197 On 02-February-23			Bond Future	328.52	328.4425	328.5246	328.4425	977.00
29/12/2022	R197 On 04-May-23			Bond Future	334.93	334.9091	334.9281	334.9091	0.00
29/12/2022	R197 On 03-August-23			Bond Future	332.80	332.8493	332.7957	332.8493	0.00
29/12/2022	R197 On 02-November-23			Bond Future	339.57	339.7945	339.5679	339.7945	0.00
29/12/2022	R202 On 02-February-23			Bond Future	247.64	246.1145	247.6447	246.1145	5,950.00
29/12/2022	R202 On 04-May-23			Bond Future	252.47	250.9602	252.4717	250.9602	0.00
29/12/2022	R202 On 03-August-23			Bond Future	252.88	251.3946	252.8826	251.3946	0.00
29/12/2022	R202 On 02-November-23			Bond Future	258.03	256.6401	258.0286	256.6401	0.00
29/12/2022	R202 On 01-February-24			Bond Future	258.30	256.9646	258.3020	256.9646	0.00
29/12/2022	R209 On 02-February-23			Bond Future	11.38	67.7220	11.3821	67.7220	31,486.00
29/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	364	0	364	0	0.00
29/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	343	0	343	0	0.00
29/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	354	0	354	0	0.00
29/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3373	3	3373	3	0.00
29/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3459	3	3459	3	0.00
29/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3416	3	3416	3	0.00
29/12/2022	R209 On 04-May-23			Bond Future	11.50	65.8873	11.4993	65.8873	2,635.00
29/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5915	6	5915	6	0.00
29/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1949	2	1949	2	0.00
29/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2872	3	2872	3	1,000.00
29/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1723	2	1723	2	0.00
29/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1928	2	1928	2	0.00
29/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1907	2	1907	2	0.00
29/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	456	0	456	0	500.00
29/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8465	8	8465	8	0.00
29/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3968	4	3968	4	0.00
29/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3937	4	3937	4	0.00
29/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2869	3	2869	3	0.00
29/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4249	4	4249	4	6,250.00
29/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3907	4	3907	4	0.00
29/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1237	1	1237	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
29/12/2022	R209 On 03-August-23			Bond Future	11.60	67.2511	11.6033	67.2511	0.00
29/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4671	5	4671	5	0.00
29/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4614	5	4614	5	0.00
29/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4642	5	4642	5	0.00
29/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3018	3	3018	3	0.00
29/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3056	3	3056	3	0.00
29/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3037	3	3037	3	0.00
29/12/2022	R209 On 02-November-23			Bond Future	11.72	65.4874	11.7174	65.4874	0.00
29/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3207	3	3207	3	0.00
29/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3162	3	3162	3	0.00
29/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3184	3	3184	3	0.00
29/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5022	5	5022	5	0.00
29/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5049	5	5049	5	0.00
29/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4995	5	4995	5	0.00
29/12/2022	R209 On 01-February-24			Bond Future	11.84	66.8184	11.8378	66.8184	0.00
29/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4956	5	4956	5	0.00
29/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4982	5	4982	5	0.00
29/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5009	5	5009	5	0.00
29/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3611	4	3611	4	0.00
29/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3630	4	3630	4	0.00
29/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3649	4	3649	4	0.00
29/12/2022	R210 On 02-February-23			Bond Future	222.18	222.1812	222.1774	222.1812	372.00
29/12/2022	R210 On 04-May-23			Bond Future	223.42	223.4703	223.4228	223.4703	0.00
29/12/2022	R210 On 03-August-23			Bond Future	228.05	228.1458	228.0479	228.1458	0.00
29/12/2022	R210 On 02-November-23			Bond Future	229.52	229.7401	229.5230	229.7401	0.00
29/12/2022	R210 On 01-February-24			Bond Future	234.17	234.4631	234.1704	234.4631	0.00
29/12/2022	R213 On 02-February-23			Bond Future	10.70	83.5105	10.6980	83.5105	38,255.00
29/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
29/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	637	1	637	1	912.00
29/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	318	0	318	0	0.00
29/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	306	0	306	0	0.00
29/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	125	0	125	0	0.00
29/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	6637	7	6637	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
29/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	331	0	331	0	0.00
29/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	500	1	500	1	0.00
29/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2128	2	2128	2	476.00
29/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	68	0	68	0	912.00
29/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2565	3	2565	3	0.00
29/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1887	2	1887	2	0.00
29/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2601	3	2601	3	0.00
29/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2529	2	2529	2	0.00
29/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7520	7	7520	7	0.00
29/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3384	3	3384	3	476.00
29/12/2022	R213 On 04-May-23			Bond Future	10.82	81.5823	10.8223	81.5823	0.00
29/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2244	2	2244	2	0.00
29/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2222	2	2222	2	0.00
29/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2267	2	2267	2	0.00
29/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2593	3	2593	3	0.00
29/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2639	3	2639	3	0.00
29/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2616	3	2616	3	0.00
29/12/2022	R213 On 03-August-23			Bond Future	10.93	83.2705	10.9319	83.2705	0.00
29/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4987	5	4987	5	0.00
29/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4959	5	4959	5	0.00
29/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5015	5	5015	5	0.00
29/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2036	2	2036	2	0.00
29/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2049	2	2049	2	0.00
29/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2022	2	2022	2	0.00
29/12/2022	R213 On 02-November-23			Bond Future	11.06	81.4355	11.0610	81.4355	0.00
29/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3474	4	3474	4	0.00
29/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3450	4	3450	4	0.00
29/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3497	4	3497	4	0.00
29/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3203	3	3203	3	0.00
29/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3241	3	3241	3	0.00
29/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3222	3	3222	3	0.00
29/12/2022	R213 On 01-February-24			Bond Future	11.21	83.0910	11.2053	83.0910	0.00
29/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4716	5	4716	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
29/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4690	5	4690	5	0.00
29/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4664	5	4664	5	0.00
29/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2641	3	2641	3	0.00
29/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2626	3	2626	3	0.00
29/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2612	3	2612	3	0.00
29/12/2022	R214 On 02-February-23			Bond Future	11.54	65.0456	11.5409	65.0456	71,030.00
29/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
29/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	34	0	34	0	0.00
29/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	320	0	320	0	2,300.00
29/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2277	2	2277	2	0.00
29/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	551	1	551	1	0.00
29/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1659	2	1659	2	2,300.00
29/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	430	0	430	0	0.00
29/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	566	1	566	1	0.00
29/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	523	1	523	1	0.00
29/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	537	1	537	1	0.00
29/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3018	3	3018	3	0.00
29/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3059	3	3059	3	0.00
29/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3812	4	3812	4	0.00
29/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3357	3	3357	3	0.00
29/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1352	1	1352	1	0.00
29/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2977	3	2977	3	0.00
29/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2936	3	2936	3	0.00
29/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	947	1	947	1	0.00
29/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7077	7	7077	7	0.00
29/12/2022	R214 On 02-February-23		Put	Bond Future	35056	35	35056	35	0.00
29/12/2022	R214 On 04-May-23			Bond Future	11.65	63.0121	11.6493	63.0121	0.00
29/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2384	2	2384	2	0.00
29/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2337	2	2337	2	0.00
29/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2360	2	2360	2	0.00
29/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3824	4	3824	4	0.00
29/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3853	4	3853	4	0.00
29/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3794	4	3794	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
29/12/2022	R214 On 03-August-23			Bond Future	11.75	64.3162	11.7469	64.3162	0.00
29/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5086	5	5086	5	0.00
29/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5027	5	5027	5	0.00
29/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5057	5	5057	5	0.00
29/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3063	3	3063	3	0.00
29/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3082	3	3082	3	0.00
29/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3044	3	3044	3	0.00
29/12/2022	R214 On 02-November-23			Bond Future	11.86	62.3437	11.8556	62.3437	0.00
29/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3340	3	3340	3	0.00
29/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3293	3	3293	3	0.00
29/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3317	3	3317	3	0.00
29/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5346	5	5346	5	0.00
29/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5376	5	5376	5	0.00
29/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5317	5	5317	5	0.00
29/12/2022	R214 On 01-February-24			Bond Future	11.97	63.6109	11.9730	63.6109	0.00
29/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4978	5	4978	5	0.00
29/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5005	5	5005	5	0.00
29/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5033	5	5033	5	0.00
29/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4122	4	4122	4	0.00
29/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4143	4	4143	4	0.00
29/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4165	4	4165	4	0.00
29/12/2022	R248 On 02-February-23			Bond Future	11.51	81.4335	11.5083	81.4335	247,738.00
29/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	71	0	71	0	0.00
29/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	691	1	691	1	0.00
29/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	709	1	709	1	0.00
29/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	768	1	768	1	0.00
29/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	585	1	585	1	2,900.00
29/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2196	2	2196	2	2,900.00
29/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2579	3	2579	3	0.00
29/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	728	1	728	1	0.00
29/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3626	4	3626	4	0.00
29/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3526	3	3526	3	0.00
29/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1340	1	1340	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
29/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1600	2	1600	2	0.00
29/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4045	4	4045	4	0.00
29/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3677	4	3677	4	0.00
29/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3728	4	3728	4	0.00
29/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7973	8	7973	8	0.00
29/12/2022	R248 On 04-May-23			Bond Future	11.62	78.5579	11.6183	78.5579	10,946.00
29/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2956	3	2956	3	0.00
29/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2926	3	2926	3	0.00
29/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	2986	3	2986	3	0.00
29/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4750	5	4750	5	0.00
29/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4824	5	4824	5	0.00
29/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4786	5	4786	5	0.00
29/12/2022	R248 On 03-August-23			Bond Future	11.72	80.1461	11.7206	80.1461	0.00
29/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6329	6	6329	6	0.00
29/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6293	6	6293	6	0.00
29/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6366	6	6366	6	0.00
29/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3965	4	3965	4	0.00
29/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4012	4	4012	4	0.00
29/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3988	4	3988	4	0.00
29/12/2022	R248 On 02-November-23			Bond Future	11.82	77.3776	11.8249	77.3776	13,000.00
29/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4469	5	4469	5	0.00
29/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4440	5	4440	5	0.00
29/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4410	5	4410	5	0.00
29/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6612	7	6612	7	0.00
29/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6684	7	6684	7	0.00
29/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6648	7	6648	7	0.00
29/12/2022	R248 On 01-February-24			Bond Future	11.93	78.9872	11.9348	78.9872	0.00
29/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6692	7	6692	7	0.00
29/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6625	7	6625	7	0.00
29/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6659	7	6659	7	0.00
29/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5358	5	5358	5	0.00
29/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5384	5	5384	5	0.00
29/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5332	5	5332	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
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