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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
21/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	2025 On 02-February-23			Bond Future	165.83	165.8925	165.8261	165.8925	6,568.00
21/12/2022	2025 On 04-May-23			Bond Future	169.10	169.1862	169.0967	169.1862	0.00
21/12/2022	2025 On 03-August-23			Bond Future	170.90	170.9837	170.8951	170.9837	0.00
21/12/2022	2025 On 02-November-23			Bond Future	174.46	174.6160	174.4613	174.6160	0.00
21/12/2022	2025 On 01-February-24			Bond Future	176.26	176.4307	176.2590	176.4307	0.00
21/12/2022	2029 On 02-February-23			Bond Future	119.33	119.3675	119.3346	119.3675	1,476.00
21/12/2022	2029 On 04-May-23			Bond Future	120.39	120.4419	120.3927	120.4419	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
21/12/2022	2029 On 03-August-23			Bond Future	122.91	122.9629	122.9148	122.9629	0.00
21/12/2022	2029 On 02-November-23			Bond Future	124.15	124.2456	124.1505	124.2456	0.00
21/12/2022	2029 On 01-February-24			Bond Future	126.70	126.8087	126.7018	126.8087	0.00
21/12/2022	2030 On 02-February-23			Bond Future	10.26	89.3587	10.2581	89.3587	92,379.00
21/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	2	0	2	0	102.00
21/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	11	0	11	0	388.00
21/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	5742	6	5742	6	5,000.00
21/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4057	4	4057	4	0.00
21/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4211	4	4211	4	0.00
21/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	643	1	643	1	0.00
21/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	359	0	359	0	388.00
21/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	521	1	521	1	0.00
21/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	309	0	309	0	0.00
21/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	9	0	9	0	0.00
21/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4951	5	4951	5	5,000.00
21/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	607	1	607	1	0.00
21/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	625	1	625	1	0.00
21/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	321	0	321	0	0.00
21/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	20	0	20	0	0.00
21/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	180	0	180	0	0.00
21/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2953	3	2953	3	102.00
21/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	5002	5	5002	5	0.00
21/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1983	2	1983	2	102.00
21/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1781	2	1781	2	0.00
21/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	156	0	156	0	0.00
21/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5774	6	5774	6	0.00
21/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5580	5	5580	5	0.00
21/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	226	0	226	0	388.00
21/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6909	7	6909	7	0.00
21/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2471	2	2471	2	0.00
21/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2334	2	2334	2	0.00
21/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2436	2	2436	2	0.00
21/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1837	2	1837	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
21/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1809	2	1809	2	0.00
21/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	244	0	244	0	0.00
21/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	105	0	105	0	0.00
21/12/2022	2030 On 04-May-23			Bond Future	10.38	91.1118	10.3784	91.1118	0.00
21/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9334	10	9334	10	0.00
21/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6035	6	6035	6	0.00
21/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7472	8	7472	8	0.00
21/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9092	9	9092	9	0.00
21/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2805	3	2805	3	0.00
21/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1016	1	1016	1	150.00
21/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3086	3	3086	3	350.00
21/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5117	5	5117	5	0.00
21/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2514	3	2514	3	479.00
21/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2755	3	2755	3	0.00
21/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2780	3	2780	3	0.00
21/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1133	1	1133	1	479.00
21/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1289	1	1289	1	388.00
21/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1642	2	1642	2	1,080.00
21/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	533	1	533	1	388.00
21/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6742	7	6742	7	0.00
21/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4629	4	4629	4	0.00
21/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3332	3	3332	3	0.00
21/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3979	4	3979	4	0.00
21/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4329	4	4329	4	0.00
21/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2114	2	2114	2	0.00
21/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2133	2	2133	2	0.00
21/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2331	2	2331	2	0.00
21/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	999	1	999	1	150.00
21/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1898	2	1898	2	0.00
21/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2096	2	2096	2	0.00
21/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	324	0	324	0	479.00
21/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	509	0	509	0	1,080.00
21/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	764	1	764	1	388.00

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21/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	296	0	296	0	350.00
21/12/2022	2030 On 03-August-23			Bond Future	10.48	88.9908	10.4840	88.9908	0.00
21/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9148	9	9148	9	0.00
21/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5284	5	5284	5	0.00
21/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10118	10	10118	10	0.00
21/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5225	5	5225	5	0.00
21/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2811	3	2811	3	1,012.00
21/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3381	4	3381	4	350.00
21/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5254	5	5254	5	0.00
21/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1635	2	1635	2	0.00
21/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2675	3	2675	3	0.00
21/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1658	2	1658	2	0.00
21/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	542	1	542	1	350.00
21/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3171	3	3171	3	0.00
21/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	691	1	691	1	1,012.00
21/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1647	2	1647	2	0.00
21/12/2022	2030 On 02-November-23			Bond Future	10.59	90.8625	10.5895	90.8625	0.00
21/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3686	4	3686	4	0.00
21/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3662	4	3662	4	0.00
21/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3638	4	3638	4	0.00
21/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2770	3	2770	3	0.00
21/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2754	3	2754	3	0.00
21/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2737	3	2737	3	0.00
21/12/2022	2030 On 01-February-24			Bond Future	10.71	88.7107	10.7138	88.7107	0.00
21/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4820	5	4820	5	0.00
21/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4795	5	4795	5	0.00
21/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4846	5	4846	5	0.00
21/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2265	2	2265	2	0.00
21/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2290	2	2290	2	0.00
21/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2278	2	2278	2	0.00
21/12/2022	2032 On 02-February-23			Bond Future	10.86	88.2975	10.8616	88.2975	112,056.00
21/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	2	0	2	0	454.00
21/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9042	9	9042	9	0.00

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21/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5096	5	5096	5	0.00
21/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	420	0	420	0	0.00
21/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	434	1	434	1	0.00
21/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	179	0	179	0	0.00
21/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	316	0	316	0	8,000.00
21/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	6	0	6	0	500.00
21/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	58	0	58	0	750.00
21/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3689	4	3689	4	0.00
21/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4464	5	4464	5	0.00
21/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	612	1	612	1	0.00
21/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	960	1	960	1	750.00
21/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3490	4	3490	4	0.00
21/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	231	0	231	0	500.00
21/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	449	1	449	1	0.00
21/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2861	3	2861	3	0.00
21/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3608	3	3608	3	0.00
21/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	542	0	542	0	8,000.00
21/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1950	2	1950	2	0.00
21/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2494	2	2494	2	454.00
21/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	352	0	352	0	0.00
21/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	496	0	496	0	8,000.00
21/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	5074	5	5074	5	0.00
21/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7557	7	7557	7	0.00
21/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3262	3	3262	3	0.00
21/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3880	4	3880	4	454.00
21/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2899	3	2899	3	0.00
21/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2938	3	2938	3	0.00
21/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	268	0	268	0	500.00
21/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	47	0	47	0	750.00
21/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8477	8	8477	8	0.00
21/12/2022	2032 On 04-May-23			Bond Future	10.99	85.8687	10.9862	85.8687	66,405.00
21/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2604	3	2604	3	0.00
21/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2580	3	2580	3	0.00

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21/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2008	2	2008	2	400.00
21/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11459	12	11459	12	0.00
21/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2629	3	2629	3	0.00
21/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3975	4	3975	4	400.00
21/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3113	3	3113	3	0.00
21/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	309	0	309	0	400.00
21/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3869	4	3869	4	0.00
21/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3164	3	3164	3	0.00
21/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3138	3	3138	3	0.00
21/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2081	2	2081	2	0.00
21/12/2022	2032 On 03-August-23			Bond Future	11.09	87.6473	11.0945	87.6473	2,600.00
21/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5556	6	5556	6	0.00
21/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5587	6	5587	6	0.00
21/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5618	6	5618	6	0.00
21/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6029	6	6029	6	5,000.00
21/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2204	2	2204	2	0.00
21/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2395	2	2395	2	0.00
21/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2410	2	2410	2	0.00
21/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2426	2	2426	2	0.00
21/12/2022	2032 On 02-November-23			Bond Future	11.21	85.3292	11.2117	85.3292	0.00
21/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3799	4	3799	4	0.00
21/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3774	4	3774	4	0.00
21/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3824	4	3824	4	0.00
21/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3689	4	3689	4	0.00
21/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3734	4	3734	4	0.00
21/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3712	4	3712	4	0.00
21/12/2022	2032 On 01-February-24			Bond Future	11.34	87.0691	11.3420	87.0691	0.00
21/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5349	6	5349	6	0.00
21/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5320	6	5320	6	0.00
21/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5292	6	5292	6	0.00
21/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3057	3	3057	3	0.00
21/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3041	3	3041	3	0.00
21/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3024	3	3024	3	0.00

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21/12/2022	2033 On 02-February-23			Bond Future	113.98	114.5172	113.9835	114.5172	7,312.00
21/12/2022	2033 On 04-May-23			Bond Future	114.85	115.4045	114.8454	115.4045	0.00
21/12/2022	2033 On 03-August-23			Bond Future	117.25	117.8200	117.2511	117.8200	0.00
21/12/2022	2033 On 02-November-23			Bond Future	118.28	118.9025	118.2779	118.9025	0.00
21/12/2022	2033 On 01-February-24			Bond Future	120.71	121.3555	120.7086	121.3555	0.00
21/12/2022	2037 On 02-February-23			Bond Future	11.53	79.7628	11.5251	79.7628	133,641.00
21/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	713	1	713	1	0.00
21/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	799	1	799	1	577.00
21/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	680	1	680	1	0.00
21/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	696	1	696	1	0.00
21/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3397	4	3397	4	0.00
21/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3579	3	3579	3	0.00
21/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3624	3	3624	3	0.00
21/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3317	3	3317	3	0.00
21/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	883	1	883	1	577.00
21/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3535	3	3535	3	0.00
21/12/2022	2037 On 04-May-23			Bond Future	11.65	81.3278	11.6512	81.3278	0.00
21/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11259	12	11259	12	0.00
21/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2538	3	2538	3	0.00
21/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1864	2	1864	2	400.00
21/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3861	4	3861	4	400.00
21/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4380	5	4380	5	0.00
21/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2487	3	2487	3	0.00
21/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1700	2	1700	2	703.00
21/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2513	3	2513	3	0.00
21/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4487	4	4487	4	0.00
21/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5838	6	5838	6	0.00
21/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4521	4	4521	4	0.00
21/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5514	5	5514	5	0.00
21/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	647	1	647	1	400.00
21/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3134	3	3134	3	0.00
21/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2764	3	2764	3	703.00
21/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4454	4	4454	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
21/12/2022	2037 On 03-August-23			Bond Future	11.77	78.7539	11.7676	78.7539	0.00
21/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5485	6	5485	6	0.00
21/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5420	6	5420	6	0.00
21/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5452	6	5452	6	0.00
21/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3468	3	3468	3	0.00
21/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3489	3	3489	3	0.00
21/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3447	3	3447	3	0.00
21/12/2022	2037 On 02-November-23			Bond Future	11.88	80.4106	11.8816	80.4106	0.00
21/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3744	4	3744	4	0.00
21/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3770	4	3770	4	0.00
21/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3796	4	3796	4	0.00
21/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5596	5	5596	5	0.00
21/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5565	5	5565	5	0.00
21/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5535	5	5535	5	0.00
21/12/2022	2037 On 01-February-24			Bond Future	12.01	77.7950	12.0089	77.7950	0.00
21/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5753	6	5753	6	0.00
21/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5784	6	5784	6	0.00
21/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5814	6	5814	6	0.00
21/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4113	4	4113	4	0.00
21/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4135	4	4135	4	0.00
21/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4157	4	4157	4	0.00
21/12/2022	2038 On 02-February-23			Bond Future	125.53	126.1766	125.5340	126.1766	4,123.00
21/12/2022	2038 On 04-May-23			Bond Future	128.01	128.6818	128.0101	128.6818	1,583.00
21/12/2022	2038 On 03-August-23			Bond Future	128.73	129.4139	128.7301	129.4139	0.00
21/12/2022	2038 On 02-November-23			Bond Future	131.42	132.1633	131.4164	132.1633	0.00
21/12/2022	2038 On 01-February-24			Bond Future	132.11	132.8784	132.1057	132.8784	0.00
21/12/2022	2040 On 02-February-23			Bond Future	11.56	81.7609	11.5575	81.7609	142,936.00
21/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	52	0	52	0	0.00
21/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	58	0	58	0	388.00
21/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	828	1	828	1	0.00
21/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3973	4	3973	4	0.00
21/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	809	1	809	1	0.00
21/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	533	1	533	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
21/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	4741	5	4741	5	0.00
21/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4881	5	4881	5	0.00
21/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	847	1	847	1	0.00
21/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	988	1	988	1	563.00
21/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	576	1	576	1	388.00
21/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4459	4	4459	4	0.00
21/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3343	3	3343	3	0.00
21/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	859	1	859	1	563.00
21/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3662	3	3662	3	0.00
21/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	603	1	603	1	388.00
21/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	636	1	636	1	0.00
21/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3757	3	3757	3	0.00
21/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3709	3	3709	3	0.00
21/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	9237	9	9237	9	0.00
21/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4619	4	4619	4	0.00
21/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9453	9	9453	9	0.00
21/12/2022	2040 On 04-May-23			Bond Future	11.68	83.3651	11.6776	83.3651	300.00
21/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	10765	11	10765	11	0.00
21/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3148	3	3148	3	486.00
21/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	5059	5	5059	5	0.00
21/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2943	3	2943	3	0.00
21/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	655	1	655	1	388.00
21/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2972	3	2972	3	0.00
21/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1365	2	1365	2	486.00
21/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1730	2	1730	2	388.00
21/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1968	2	1968	2	684.00
21/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	3001	3	3001	3	0.00
21/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7938	8	7938	8	0.00
21/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1576	1	1576	1	388.00
21/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4548	4	4548	4	0.00
21/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7545	7	7545	7	0.00
21/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	919	1	919	1	486.00
21/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2816	3	2816	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
21/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6115	6	6115	6	0.00
21/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6614	6	6614	6	0.00
21/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4582	4	4582	4	0.00
21/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10839	10	10839	10	0.00
21/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4617	4	4617	4	0.00
21/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4379	4	4379	4	0.00
21/12/2022	2040 On 03-August-23			Bond Future	11.79	80.5830	11.7884	80.5830	0.00
21/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6126	6	6126	6	0.00
21/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6162	6	6162	6	0.00
21/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6197	6	6197	6	0.00
21/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3592	3	3592	3	0.00
21/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3614	3	3614	3	0.00
21/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3637	3	3637	3	0.00
21/12/2022	2040 On 02-November-23			Bond Future	11.90	82.2783	11.8964	82.2783	0.00
21/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4250	5	4250	5	0.00
21/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4193	4	4193	4	0.00
21/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4221	4	4221	4	0.00
21/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6114	6	6114	6	0.00
21/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6047	6	6047	6	0.00
21/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6080	6	6080	6	0.00
21/12/2022	2040 On 01-February-24			Bond Future	12.02	79.4503	12.0165	79.4503	0.00
21/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6471	7	6471	7	0.00
21/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6438	7	6438	7	0.00
21/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6405	7	6405	7	0.00
21/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4603	4	4603	4	0.00
21/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4579	4	4579	4	0.00
21/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4556	4	4556	4	0.00
21/12/2022	2044 On 02-February-23			Bond Future	11.57	78.4774	11.5745	78.4774	79,482.00
21/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	309	0	309	0	2,500.00
21/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2639	3	2639	3	0.00
21/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	906	1	906	1	0.00
21/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	990	1	990	1	0.00
21/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	74	0	74	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
21/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	619	1	619	1	2,500.00
21/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3651	4	3651	4	0.00
21/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3231	4	3231	4	0.00
21/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2454	3	2454	3	1,700.00
21/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	886	1	886	1	0.00
21/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	790	1	790	1	1,700.00
21/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	866	1	866	1	0.00
21/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3720	3	3720	3	0.00
21/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3672	3	3672	3	0.00
21/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1661	2	1661	2	0.00
21/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1202	1	1202	1	0.00
21/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1016	1	1016	1	4,000.00
21/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4429	4	4429	4	0.00
21/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1535	1	1535	1	2,500.00
21/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3439	3	3439	3	0.00
21/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	8956	9	8956	9	0.00
21/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3915	4	3915	4	0.00
21/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3624	3	3624	3	0.00
21/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5873	6	5873	6	0.00
21/12/2022	2044 On 04-May-23			Bond Future	11.69	80.0173	11.6883	80.0173	0.00
21/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	4035	4	4035	4	0.00
21/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4917	5	4917	5	0.00
21/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	3021	3	3021	3	0.00
21/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5857	6	5857	6	0.00
21/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2992	3	2992	3	0.00
21/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2963	3	2963	3	0.00
21/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4740	5	4740	5	0.00
21/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4704	4	4704	4	0.00
21/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3650	3	3650	3	4,115.00
21/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2467	2	2467	2	1,500.00
21/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4669	4	4669	4	0.00
21/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3004	3	3004	3	4,115.00
21/12/2022	2044 On 03-August-23			Bond Future	11.79	77.2910	11.7930	77.2910	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
21/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6067	6	6067	6	0.00
21/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5996	6	5996	6	0.00
21/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6032	6	6032	6	0.00
21/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3846	4	3846	4	0.00
21/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3823	4	3823	4	0.00
21/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3799	4	3799	4	0.00
21/12/2022	2044 On 02-November-23			Bond Future	11.89	78.9170	11.8946	78.9170	0.00
21/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4307	5	4307	5	0.00
21/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4336	5	4336	5	0.00
21/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4365	5	4365	5	0.00
21/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6381	6	6381	6	0.00
21/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6416	6	6416	6	0.00
21/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6450	6	6450	6	0.00
21/12/2022	2044 On 01-February-24			Bond Future	12.01	76.1457	12.0074	76.1457	0.00
21/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6569	7	6569	7	0.00
21/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6602	7	6602	7	0.00
21/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6635	7	6635	7	0.00
21/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4977	5	4977	5	0.00
21/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5001	5	5001	5	0.00
21/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5026	5	5026	5	0.00
21/12/2022	2046 On 02-February-23			Bond Future	111.53	113.3471	111.5323	113.3471	13,685.00
21/12/2022	2046 On 04-May-23			Bond Future	111.70	113.5619	111.6966	113.5619	4,935.00
21/12/2022	2046 On 03-August-23			Bond Future	114.04	115.9394	114.0368	115.9394	0.00
21/12/2022	2046 On 02-November-23			Bond Future	114.33	116.3135	114.3281	116.3135	0.00
21/12/2022	2046 On 01-February-24			Bond Future	116.68	118.7125	116.6771	118.7125	0.00
21/12/2022	2050 On 02-February-23			Bond Future	111.72	113.3429	111.7162	113.3429	10,717.00
21/12/2022	2050 On 04-May-23			Bond Future	113.92	115.5930	113.9192	115.5930	3,359.00
21/12/2022	2050 On 03-August-23			Bond Future	114.12	115.8317	114.1249	115.8317	0.00
21/12/2022	2050 On 02-November-23			Bond Future	116.51	118.2925	116.5066	118.2925	0.00
21/12/2022	2050 On 01-February-24			Bond Future	116.66	118.4919	116.6599	118.4919	0.00
21/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	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
21/12/2022	AL37 On 02-February-23			Index Future	854.65	856.2040	854.6460	856.2040	0.00
21/12/2022	AL37 On 04-May-23			Index Future	871.30	872.9820	871.3000	872.9820	0.00
21/12/2022	AL37 On 03-August-23			Index Future	889.35	891.0390	889.3520	891.0390	0.00
21/12/2022	AL37 On 02-November-23			Index Future	907.71	909.7620	907.7100	909.7620	0.00
21/12/2022	AL37 On 01-February-24			Index Future	926.17	928.3420	926.1710	928.3420	0.00
21/12/2022	AL7T On 02-February-23			Index Future	987.85	991.3850	987.8530	991.3850	0.00
21/12/2022	AL7T On 04-May-23			Index Future	1007.10	1010.8110	1007.1030	1010.8110	0.00
21/12/2022	AL7T On 03-August-23			Index Future	1027.97	1031.7190	1027.9680	1031.7190	0.00
21/12/2022	AL7T On 02-November-23			Index Future	1049.19	1053.3980	1049.1880	1053.3980	0.00
21/12/2022	AL7T On 01-February-24			Index Future	1070.53	1074.9120	1070.5260	1074.9120	0.00
21/12/2022	ALBI On 02-February-23			Index Future	863.25	867.5960	863.2490	867.5960	111.00
21/12/2022	ALBI On 04-May-23			Index Future	880.07	884.5960	880.0710	884.5960	0.00
21/12/2022	ALBI On 03-August-23			Index Future	898.30	902.8940	898.3040	902.8940	0.00
21/12/2022	ALBI On 02-November-23			Index Future	916.85	921.8660	916.8470	921.8660	0.00
21/12/2022	ALBI On 01-February-24			Index Future	935.49	940.6940	935.4940	940.6940	0.00
21/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	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
21/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2022	ES33 On 02-February-23			Bond Future	12.28	75.3498	12.2811	75.3498	350.00
21/12/2022	ES33 On 04-May-23			Bond Future	12.45	73.0513	12.4456	73.0513	0.00
21/12/2022	ES33 On 03-August-23			Bond Future	12.60	74.5813	12.5967	74.5813	0.00
21/12/2022	ES33 On 02-November-23			Bond Future	12.76	72.3702	12.7603	72.3702	0.00
21/12/2022	ES33 On 01-February-24			Bond Future	12.94	73.8614	12.9423	73.8614	0.00
21/12/2022	ES42 On 02-February-23			Bond Future	12.52	73.7969	12.5203	73.7969	4,195.00
21/12/2022	ES42 On 04-May-23			Bond Future	12.67	70.9992	12.6696	70.9992	0.00
21/12/2022	ES42 On 03-August-23			Bond Future	12.80	72.4872	12.8032	72.4872	0.00
21/12/2022	ES42 On 02-November-23			Bond Future	12.95	69.7648	12.9470	69.7648	0.00
21/12/2022	ES42 On 01-February-24			Bond Future	13.10	71.2014	13.0986	71.2014	0.00
21/12/2022	GOVI On 02-February-23			GOVI	851.09	855.3520	851.0860	855.3520	848.00
21/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	2460	5	2460	5	0.00
21/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	2560	5	2560	5	0.00
21/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	2660	5	2660	5	0.00
21/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 04-May-23			GOVI	867.67	872.1120	867.6710	872.1120	0.00
21/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	147910	19	147910	19	0.00
21/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	148110	19	148110	19	0.00
21/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	148010	19	148010	19	0.00
21/12/2022	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
21/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 03-August-23			GOVI	885.65	890.1520	885.6480	890.1520	0.00
21/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	484180	53	484180	53	0.00
21/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	484280	53	484280	53	0.00
21/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	484380	53	484380	53	0.00
21/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 02-November-23			GOVI	903.93	908.8560	903.9290	908.8560	0.00
21/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	181290	23	181290	23	0.00
21/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	181190	23	181190	23	0.00
21/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	181090	23	181090	23	0.00
21/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 01-February-24			GOVI	922.31	927.4180	922.3130	927.4180	0.00
21/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	423330	47	423330	47	0.00
21/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	423230	47	423230	47	0.00
21/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	423130	47	423130	47	0.00
21/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2022	IGOV On 02-February-23			Index Future	317.94	318.7380	317.9430	318.7380	671.00
21/12/2022	IGOV On 04-May-23			Index Future	324.22	325.0610	324.2160	325.0610	16.00
21/12/2022	IGOV On 03-August-23			Index Future	331.01	331.8620	331.0100	331.8620	0.00
21/12/2022	IGOV On 02-November-23			Index Future	337.92	338.9090	337.9170	338.9090	0.00
21/12/2022	IGOV On 01-February-24			Index Future	344.86	345.9040	344.8620	345.9040	0.00
21/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00

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21/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.7350	7.2580	92.7350	0.00
21/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.6650	7.3200	92.6650	0.00
21/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
21/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.2800	7.7100	92.2800	0.00
21/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.85	92.1600	7.8450	92.1600	0.00
21/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.84	92.1600	7.8350	92.1600	0.00
21/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.89	92.1400	7.8850	92.1400	0.00
21/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.89	92.1550	7.8850	92.1550	75.00
21/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.89	92.1550	7.8850	92.1550	272.00
21/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.87	92.1900	7.8650	92.1900	0.00
21/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.87	92.1850	7.8700	92.1850	0.00
21/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.86	92.1750	7.8600	92.1750	68.00
21/12/2022	JBAF On 18-December-24			Jibar Tradeable Future	7.89	7.8850	7.8850	7.8850	0.00
21/12/2022	R035 On 02-February-23			Bond Future	11.32	88.3821	11.3236	88.3821	145,700.00
21/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4246	5	4246	5	0.00
21/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10003	10	10003	10	0.00
21/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1082	1	1082	1	976.00
21/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1104	1	1104	1	0.00
21/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	714	1	714	1	0.00
21/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	152	0	152	0	976.00
21/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	409	0	409	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
21/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	731	1	731	1	0.00
21/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	27	0	27	0	582.00
21/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	32	0	32	0	0.00
21/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	37	0	37	0	388.00
21/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4075	4	4075	4	0.00
21/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	748	1	748	1	0.00
21/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	366	0	366	0	0.00
21/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	432	1	432	1	0.00
21/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4368	4	4368	4	582.00
21/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6334	6	6334	6	0.00
21/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4671	4	4671	4	0.00
21/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4468	4	4468	4	0.00
21/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3351	3	3351	3	0.00
21/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	49	0	49	0	976.00
21/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8875	9	8875	9	0.00
21/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9396	9	9396	9	0.00
21/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3394	3	3394	3	0.00
21/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3437	3	3437	3	0.00
21/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2637	2	2637	2	582.00
21/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2674	2	2674	2	0.00
21/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	594	1	594	1	388.00
21/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	9134	9	9134	9	0.00
21/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	639	1	639	1	0.00
21/12/2022	R035 On 04-May-23			Bond Future	11.45	85.6117	11.4467	85.6117	104,314.00
21/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2700	3	2700	3	0.00
21/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1110	1	1110	1	491.00
21/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	517	1	517	1	388.00
21/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6887	7	6887	7	0.00
21/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2571	3	2571	3	491.00
21/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2648	3	2648	3	0.00
21/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2674	3	2674	3	0.00
21/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1373	1	1373	1	388.00
21/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	9783	10	9783	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	783	1	783	1	491.00
21/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6340	6	6340	6	0.00
21/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1448	1	1448	1	388.00
21/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3991	4	3991	4	0.00
21/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	10235	10	10235	10	0.00
21/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	7185	7	7185	7	0.00
21/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4150	4	4150	4	0.00
21/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4054	4	4054	4	0.00
21/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4022	4	4022	4	0.00
21/12/2022	R035 On 03-August-23			Bond Future	11.56	87.3844	11.5569	87.3844	0.00
21/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5567	6	5567	6	0.00
21/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5600	6	5600	6	0.00
21/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5633	6	5633	6	0.00
21/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3235	3	3235	3	0.00
21/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3255	3	3255	3	0.00
21/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3275	3	3275	3	0.00
21/12/2022	R035 On 02-November-23			Bond Future	11.68	84.7153	11.6779	84.7153	0.00
21/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3862	4	3862	4	0.00
21/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3810	4	3810	4	0.00
21/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3836	4	3836	4	0.00
21/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5250	5	5250	5	0.00
21/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5280	5	5280	5	0.00
21/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5221	5	5221	5	0.00
21/12/2022	R035 On 01-February-24			Bond Future	11.81	86.4429	11.8142	86.4429	0.00
21/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5824	6	5824	6	0.00
21/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5885	6	5885	6	0.00
21/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5854	6	5854	6	0.00
21/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3895	4	3895	4	0.00
21/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3915	4	3915	4	0.00
21/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3874	4	3874	4	0.00
21/12/2022	R186 On 02-February-23			Bond Future	8.82	106.9388	8.8154	106.9388	72,579.00
21/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	181	0	181	0	0.00
21/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	166	0	166	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
21/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	173	0	173	0	0.00
21/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1805	2	1805	2	0.00
21/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1831	2	1831	2	0.00
21/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1778	2	1778	2	0.00
21/12/2022	R186 On 04-May-23			Bond Future	8.89	109.0356	8.8946	109.0356	12,216.00
21/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1383	1	1383	1	0.00
21/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1399	1	1399	1	0.00
21/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1414	2	1414	2	0.00
21/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1601	2	1601	2	0.00
21/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1585	2	1585	2	0.00
21/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1617	2	1617	2	0.00
21/12/2022	R186 On 03-August-23			Bond Future	8.94	105.9862	8.9382	105.9862	0.00
21/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3291	3	3291	3	0.00
21/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3333	3	3333	3	0.00
21/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3312	3	3312	3	0.00
21/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	990	1	990	1	0.00
21/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	998	1	998	1	0.00
21/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	983	1	983	1	0.00
21/12/2022	R186 On 02-November-23			Bond Future	8.99	108.2149	8.9897	108.2149	0.00
21/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4607	5	4607	5	0.00
21/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2562	3	2562	3	0.00
21/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2579	3	2579	3	0.00
21/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2597	3	2597	3	0.00
21/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2172	2	2172	2	1,715.00
21/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1481	1	1481	1	0.00
21/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1490	1	1490	1	0.00
21/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1500	1	1500	1	0.00
21/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	781	1	781	1	1,715.00
21/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1734	2	1734	2	0.00
21/12/2022	R186 On 01-February-24			Bond Future	9.06	105.1165	9.0640	105.1165	0.00
21/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2712	3	2712	3	0.00
21/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2679	3	2679	3	0.00
21/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2695	3	2695	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1563	1	1563	1	0.00
21/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1580	1	1580	1	0.00
21/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1571	1	1571	1	0.00
21/12/2022	R197 On 02-February-23			Bond Future	328.46	328.5645	328.4553	328.5645	977.00
21/12/2022	R197 On 04-May-23			Bond Future	334.93	335.0872	334.9327	335.0872	0.00
21/12/2022	R197 On 03-August-23			Bond Future	332.88	333.0341	332.8822	333.0341	0.00
21/12/2022	R197 On 02-November-23			Bond Future	339.83	340.1098	339.8289	340.1098	0.00
21/12/2022	R202 On 02-February-23			Bond Future	246.14	244.8888	246.1388	244.8888	5,950.00
21/12/2022	R202 On 04-May-23			Bond Future	250.99	249.7503	250.9929	249.7503	0.00
21/12/2022	R202 On 03-August-23			Bond Future	251.43	250.1618	251.4346	250.1618	0.00
21/12/2022	R202 On 02-November-23			Bond Future	256.68	255.4762	256.6815	255.4762	0.00
21/12/2022	R202 On 01-February-24			Bond Future	257.00	255.7930	257.0031	255.7930	0.00
21/12/2022	R209 On 02-February-23			Bond Future	11.32	68.3136	11.3150	68.3136	31,504.00
21/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	551	1	551	1	0.00
21/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	525	1	525	1	0.00
21/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	538	1	538	1	0.00
21/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3223	3	3223	3	0.00
21/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3303	3	3303	3	0.00
21/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3263	3	3263	3	0.00
21/12/2022	R209 On 04-May-23			Bond Future	11.43	66.5015	11.4267	66.5015	2,635.00
21/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6283	7	6283	7	0.00
21/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3178	3	3178	3	1,000.00
21/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1974	2	1974	2	0.00
21/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2213	2	2213	2	0.00
21/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2191	2	2191	2	0.00
21/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2169	2	2169	2	0.00
21/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	576	1	576	1	500.00
21/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	8226	8	8226	8	0.00
21/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3870	4	3870	4	0.00
21/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3841	4	3841	4	0.00
21/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2816	3	2816	3	0.00
21/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3812	4	3812	4	0.00
21/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4141	4	4141	4	6,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1245	1	1245	1	8,500.00
21/12/2022	R209 On 03-August-23			Bond Future	11.52	67.8790	11.5247	67.8790	0.00
21/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4893	5	4893	5	0.00
21/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4836	5	4836	5	0.00
21/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4864	5	4864	5	0.00
21/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2857	3	2857	3	0.00
21/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2894	3	2894	3	0.00
21/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2875	3	2875	3	0.00
21/12/2022	R209 On 02-November-23			Bond Future	11.63	66.1539	11.6287	66.1539	0.00
21/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3326	4	3326	4	0.00
21/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3280	3	3280	3	0.00
21/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3303	3	3303	3	0.00
21/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4715	5	4715	5	0.00
21/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4742	5	4742	5	0.00
21/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4689	4	4689	4	0.00
21/12/2022	R209 On 01-February-24			Bond Future	11.74	67.5029	11.7416	67.5029	0.00
21/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5169	5	5169	5	0.00
21/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5197	5	5197	5	0.00
21/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5224	5	5224	5	0.00
21/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3372	3	3372	3	0.00
21/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3390	3	3390	3	0.00
21/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3408	3	3408	3	0.00
21/12/2022	R210 On 02-February-23			Bond Future	220.95	221.0216	220.9517	221.0216	372.00
21/12/2022	R210 On 04-May-23			Bond Future	222.22	222.3239	222.2238	222.3239	0.00
21/12/2022	R210 On 03-August-23			Bond Future	226.88	226.9778	226.8793	226.9778	0.00
21/12/2022	R210 On 02-November-23			Bond Future	228.45	228.6331	228.4477	228.6331	0.00
21/12/2022	R210 On 01-February-24			Bond Future	233.14	233.3491	233.1420	233.3491	0.00
21/12/2022	R213 On 02-February-23			Bond Future	10.67	83.8346	10.6673	83.8346	38,255.00
21/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	2	0	2	0	476.00
21/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	389	0	389	0	0.00
21/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	752	1	752	1	912.00
21/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	403	0	403	0	0.00
21/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	177	0	177	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
21/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	6796	7	6796	7	0.00
21/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	416	0	416	0	0.00
21/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	604	1	604	1	0.00
21/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2089	2	2089	2	476.00
21/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	84	0	84	0	912.00
21/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2507	2	2507	2	0.00
21/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1860	2	1860	2	0.00
21/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2473	2	2473	2	0.00
21/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2541	2	2541	2	0.00
21/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7380	7	7380	7	0.00
21/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3294	3	3294	3	476.00
21/12/2022	R213 On 04-May-23			Bond Future	10.79	81.9264	10.7860	81.9264	0.00
21/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2445	3	2445	3	0.00
21/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2422	3	2422	3	0.00
21/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2468	3	2468	3	0.00
21/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2631	3	2631	3	0.00
21/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2675	3	2675	3	0.00
21/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2653	3	2653	3	0.00
21/12/2022	R213 On 03-August-23			Bond Future	10.89	83.6226	10.8894	83.6226	0.00
21/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5165	5	5165	5	0.00
21/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5137	5	5137	5	0.00
21/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5194	5	5194	5	0.00
21/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2027	2	2027	2	0.00
21/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2040	2	2040	2	0.00
21/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2014	2	2014	2	0.00
21/12/2022	R213 On 02-November-23			Bond Future	11.01	81.8263	11.0065	81.8263	0.00
21/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3590	4	3590	4	0.00
21/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3566	4	3566	4	0.00
21/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3614	4	3614	4	0.00
21/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3086	3	3086	3	0.00
21/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3123	3	3123	3	0.00
21/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3105	3	3105	3	0.00
21/12/2022	R213 On 01-February-24			Bond Future	11.14	83.4954	11.1423	83.4954	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
21/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4941	5	4941	5	0.00
21/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4915	5	4915	5	0.00
21/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4889	5	4889	5	0.00
21/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2603	2	2603	2	0.00
21/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2589	2	2589	2	0.00
21/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2575	2	2575	2	0.00
21/12/2022	R214 On 02-February-23			Bond Future	11.44	65.8285	11.4431	65.8285	71,030.00
21/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
21/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	93	0	93	0	0.00
21/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	554	1	554	1	2,300.00
21/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2793	3	2793	3	0.00
21/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	860	1	860	1	0.00
21/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2136	2	2136	2	2,300.00
21/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	703	1	703	1	0.00
21/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	879	1	879	1	0.00
21/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	823	1	823	1	0.00
21/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	842	1	842	1	0.00
21/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2809	3	2809	3	0.00
21/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2846	3	2846	3	0.00
21/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3532	3	3532	3	0.00
21/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3116	3	3116	3	0.00
21/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1315	1	1315	1	0.00
21/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2772	3	2772	3	0.00
21/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2735	3	2735	3	0.00
21/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	949	1	949	1	0.00
21/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6622	6	6622	6	0.00
21/12/2022	R214 On 02-February-23		Put	Bond Future	34542	34	34542	34	0.00
21/12/2022	R214 On 04-May-23			Bond Future	11.55	63.8210	11.5454	63.8210	0.00
21/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2676	3	2676	3	0.00
21/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2626	3	2626	3	0.00
21/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2651	3	2651	3	0.00
21/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3576	3	3576	3	0.00
21/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3604	3	3604	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3548	3	3548	3	0.00
21/12/2022	R214 On 03-August-23			Bond Future	11.64	65.1425	11.6363	65.1425	0.00
21/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5482	6	5482	6	0.00
21/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5421	6	5421	6	0.00
21/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5451	6	5451	6	0.00
21/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2892	3	2892	3	0.00
21/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2910	3	2910	3	0.00
21/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2874	3	2874	3	0.00
21/12/2022	R214 On 02-November-23			Bond Future	11.73	63.2116	11.7347	63.2116	0.00
21/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3633	4	3633	4	0.00
21/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3585	4	3585	4	0.00
21/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3609	4	3609	4	0.00
21/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5029	5	5029	5	0.00
21/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5058	5	5058	5	0.00
21/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5000	5	5000	5	0.00
21/12/2022	R214 On 01-February-24			Bond Future	11.84	64.5008	11.8439	64.5008	0.00
21/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5420	6	5420	6	0.00
21/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5448	6	5448	6	0.00
21/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5476	6	5476	6	0.00
21/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3925	4	3925	4	0.00
21/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3945	4	3945	4	0.00
21/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3965	4	3965	4	0.00
21/12/2022	R248 On 02-February-23			Bond Future	11.41	82.4570	11.4100	82.4570	247,738.00
21/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	172	0	172	0	0.00
21/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1075	1	1075	1	0.00
21/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1098	1	1098	1	0.00
21/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1171	1	1171	1	0.00
21/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	939	1	939	1	2,900.00
21/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2800	3	2800	3	2,900.00
21/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3208	4	3208	4	0.00
21/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1122	1	1122	1	0.00
21/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3371	3	3371	3	0.00
21/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3281	3	3281	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1321	1	1321	1	0.00
21/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1554	1	1554	1	0.00
21/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3750	3	3750	3	0.00
21/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3417	3	3417	3	0.00
21/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3463	3	3463	3	0.00
21/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7426	7	7426	7	0.00
21/12/2022	R248 On 04-May-23			Bond Future	11.51	79.6146	11.5136	79.6146	10,946.00
21/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3313	4	3313	4	0.00
21/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3281	4	3281	4	0.00
21/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3345	4	3345	4	0.00
21/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4429	4	4429	4	0.00
21/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4499	4	4499	4	0.00
21/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4464	4	4464	4	0.00
21/12/2022	R248 On 03-August-23			Bond Future	11.61	81.2257	11.6089	81.2257	0.00
21/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6713	7	6713	7	0.00
21/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6675	7	6675	7	0.00
21/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6750	7	6750	7	0.00
21/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3636	3	3636	3	0.00
21/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3681	4	3681	4	0.00
21/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3658	3	3658	3	0.00
21/12/2022	R248 On 02-November-23			Bond Future	11.70	78.5099	11.7028	78.5099	13,000.00
21/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4655	5	4655	5	0.00
21/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4624	5	4624	5	0.00
21/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4593	5	4593	5	0.00
21/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6028	6	6028	6	0.00
21/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6098	6	6098	6	0.00
21/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6063	6	6063	6	0.00
21/12/2022	R248 On 01-February-24			Bond Future	11.80	80.1479	11.8045	80.1479	0.00
21/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6824	7	6824	7	0.00
21/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6789	7	6789	7	0.00
21/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6754	7	6754	7	0.00
21/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4705	4	4705	4	0.00
21/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4681	4	4681	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
21/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4656	4	4656	4	0.00
