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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/12/2022 TO: 13/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	2025 On 02-February-23			Bond Future	165.82	165.8743	165.8224	165.8743	6,568.00
13/12/2022	2025 On 04-May-23			Bond Future	169.11	169.1684	169.1114	169.1684	0.00
13/12/2022	2025 On 03-August-23			Bond Future	170.88	170.9360	170.8754	170.9360	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
13/12/2022	2025 On 02-November-23			Bond Future	174.51	174.5708	174.5077	174.5708	0.00
13/12/2022	2025 On 01-February-24			Bond Future	176.27	176.3311	176.2682	176.3311	0.00
13/12/2022	2029 On 02-February-23			Bond Future	118.50	118.5915	118.4989	118.5915	1,496.00
13/12/2022	2029 On 04-May-23			Bond Future	119.55	119.6514	119.5541	119.6514	0.00
13/12/2022	2029 On 03-August-23			Bond Future	122.04	122.1376	122.0366	122.1376	0.00
13/12/2022	2029 On 02-November-23			Bond Future	123.30	123.4033	123.2993	123.4033	0.00
13/12/2022	2029 On 01-February-24			Bond Future	125.81	125.9119	125.8068	125.9119	0.00
13/12/2022	2030 On 02-February-23			Bond Future	10.46	87.6798	88.1682	87.6798	92,373.00
13/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	4	0	0	0	102.00
13/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	14	0	0	0	388.00
13/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	4916	4	5	4	5,000.00
13/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	3320	3	3	3	0.00
13/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	3463	3	3	3	0.00
13/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	432	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	239	0	0	0	388.00
13/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	348	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	207	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	12	0	0	0	0.00
13/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	4160	4	4	4	5,000.00
13/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	407	0	0	0	0.00
13/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	419	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	215	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	23	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	132	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	3825	4	4	4	102.00
13/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	5924	6	6	6	0.00
13/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	2729	3	3	3	102.00
13/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	2489	3	2	3	0.00
13/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	284	0	0	0	0.00
13/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	6696	7	7	7	0.00
13/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	6502	7	7	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
13/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	398	1	0	1	388.00
13/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	7830	8	8	8	0.00
13/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	3288	4	3	4	0.00
13/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	3133	4	3	4	0.00
13/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	3249	4	3	4	0.00
13/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	2556	3	3	3	0.00
13/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	2523	3	3	3	0.00
13/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	427	1	0	1	0.00
13/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	198	0	0	0	0.00
13/12/2022	2030 On 04-May-23			Bond Future	10.59	89.4006	89.8963	89.4006	0.00
13/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	8520	8	9	8	0.00
13/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	5329	5	5	5	0.00
13/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	6706	6	7	6	0.00
13/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	8277	8	8	8	0.00
13/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2344	2	2	2	0.00
13/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	842	1	1	1	150.00
13/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	2595	2	3	2	350.00
13/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	4461	4	4	4	0.00
13/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2089	2	2	2	479.00
13/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2300	2	2	2	0.00
13/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2322	2	2	2	0.00
13/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	928	1	1	1	479.00
13/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1048	1	1	1	388.00
13/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1350	1	1	1	1,080.00
13/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	449	0	0	0	388.00
13/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	7586	8	8	8	0.00
13/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	5382	6	5	6	0.00
13/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3967	4	4	4	0.00
13/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	4666	5	5	5	0.00
13/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	5052	5	5	5	0.00
13/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	2584	3	3	3	0.00
13/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2605	3	3	3	0.00
13/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2833	3	3	3	0.00

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13/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1270	1	1	1	150.00
13/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	2335	3	2	3	0.00
13/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	2562	3	3	3	0.00
13/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	437	1	0	1	479.00
13/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	670	1	1	1	1,080.00
13/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	986	1	1	1	388.00
13/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	409	0	0	0	350.00
13/12/2022	2030 On 03-August-23			Bond Future	10.71	87.2306	87.7351	87.2306	0.00
13/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	8332	8	8	8	0.00
13/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	4620	4	5	4	0.00
13/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	9298	9	9	9	0.00
13/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	4565	4	5	4	0.00
13/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2363	2	2	2	1,012.00
13/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2866	3	3	3	350.00
13/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	4592	4	5	4	0.00
13/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1934	2	2	2	0.00
13/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	3123	3	3	3	0.00
13/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1960	2	2	2	0.00
13/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	684	1	1	1	350.00
13/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3686	4	4	4	0.00
13/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	838	1	1	1	1,012.00
13/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1947	2	2	2	0.00
13/12/2022	2030 On 02-November-23			Bond Future	10.82	89.0675	89.5820	89.0675	0.00
13/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3128	3	3	3	0.00
13/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3106	3	3	3	0.00
13/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3084	3	3	3	0.00
13/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	3164	3	3	3	0.00
13/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	3145	3	3	3	0.00
13/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	3126	3	3	3	0.00
13/12/2022	2030 On 01-February-24			Bond Future	10.96	86.8520	87.3776	86.8520	0.00
13/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	4221	4	4	4	0.00
13/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	4196	4	4	4	0.00
13/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	4245	4	4	4	0.00

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13/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2649	3	3	3	0.00
13/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2678	3	3	3	0.00
13/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2664	3	3	3	0.00
13/12/2022	2032 On 02-February-23			Bond Future	11.06	86.5145	87.0115	86.5145	112,030.00
13/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	3	0	0	0	454.00
13/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	8079	8	8	8	0.00
13/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	4272	4	4	4	0.00
13/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	279	0	0	0	0.00
13/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	288	0	0	0	0.00
13/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	126	0	0	0	0.00
13/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	208	0	0	0	8,000.00
13/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	6	0	0	0	500.00
13/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	51	0	0	0	750.00
13/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2973	3	3	3	0.00
13/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	3683	3	4	3	0.00
13/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	412	0	0	0	0.00
13/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	666	1	1	1	750.00
13/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2793	2	3	2	0.00
13/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	155	0	0	0	500.00
13/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	298	0	0	0	0.00
13/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	3720	4	4	4	0.00
13/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	4542	5	5	5	0.00
13/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	855	1	1	1	8,000.00
13/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	2666	3	3	3	0.00
13/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	3304	4	3	4	454.00
13/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	581	1	1	1	0.00
13/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	790	1	1	1	8,000.00
13/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	6077	7	6	7	0.00
13/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	8567	9	9	9	0.00
13/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	4165	5	4	5	0.00
13/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	4838	5	5	5	454.00
13/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	3763	4	4	4	0.00

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13/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	3807	4	4	4	0.00
13/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	454	1	0	1	500.00
13/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	94	0	0	0	750.00
13/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	9487	10	9	10	0.00
13/12/2022	2032 On 04-May-23			Bond Future	11.19	84.0513	84.5559	84.0513	66,549.00
13/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2213	2	2	2	0.00
13/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2191	2	2	2	0.00
13/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1688	2	2	2	400.00
13/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	10568	10	11	10	0.00
13/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2235	2	2	2	0.00
13/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	3451	3	3	3	400.00
13/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	3739	4	4	4	0.00
13/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	438	0	0	0	400.00
13/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	4569	5	5	5	0.00
13/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3796	4	4	4	0.00
13/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3767	4	4	4	0.00
13/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	2578	3	3	3	0.00
13/12/2022	2032 On 03-August-23			Bond Future	11.31	85.7794	86.2931	85.7794	2,600.00
13/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4831	5	5	5	0.00
13/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4860	5	5	5	0.00
13/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4889	5	5	5	0.00
13/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	5277	5	5	5	5,000.00
13/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2509	3	3	3	0.00
13/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2723	3	3	3	0.00
13/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2740	3	3	3	0.00
13/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2757	3	3	3	0.00
13/12/2022	2032 On 02-November-23			Bond Future	11.43	83.4240	83.9479	83.4240	0.00
13/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3260	3	3	3	0.00
13/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3236	3	3	3	0.00
13/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	3283	3	3	3	0.00
13/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	4192	4	4	4	0.00
13/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	4241	5	4	5	0.00
13/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	4217	5	4	5	0.00

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13/12/2022	2032 On 01-February-24			Bond Future	11.58	85.0993	85.6345	85.0993	0.00
13/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	4687	4	5	4	0.00
13/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	4660	4	5	4	0.00
13/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	4633	4	5	4	0.00
13/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	3483	4	3	4	0.00
13/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	3465	4	3	4	0.00
13/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	3447	4	3	4	0.00
13/12/2022	2033 On 02-February-23			Bond Future	113.82	113.6917	113.8239	113.6917	7,312.00
13/12/2022	2033 On 04-May-23			Bond Future	114.70	114.5634	114.6955	114.5634	0.00
13/12/2022	2033 On 03-August-23			Bond Future	117.08	116.9438	117.0770	116.9438	0.00
13/12/2022	2033 On 02-November-23			Bond Future	118.14	118.0079	118.1432	118.0079	0.00
13/12/2022	2033 On 01-February-24			Bond Future	120.55	120.4069	120.5460	120.4069	0.00
13/12/2022	2037 On 02-February-23			Bond Future	11.68	77.7915	78.5211	77.7915	133,608.00
13/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	607	0	1	0	0.00
13/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	680	1	1	1	577.00
13/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	580	0	1	0	0.00
13/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	594	0	1	0	0.00
13/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	2946	3	3	3	0.00
13/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	4347	5	4	5	0.00
13/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	4394	5	4	5	0.00
13/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	4069	5	4	5	0.00
13/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	1302	2	1	2	577.00
13/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	4300	5	4	5	0.00
13/12/2022	2037 On 04-May-23			Bond Future	11.81	79.3184	80.0603	79.3184	0.00
13/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	10528	10	11	10	0.00
13/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2221	2	2	2	0.00
13/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1612	1	2	1	400.00
13/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	3438	3	3	3	400.00
13/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	3923	4	4	4	0.00
13/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2175	2	2	2	0.00
13/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1466	1	1	1	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2198	2	2	2	0.00
13/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	5050	6	5	6	0.00
13/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	6481	7	6	7	0.00
13/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	5086	6	5	6	0.00
13/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	6140	7	6	7	0.00
13/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	794	1	1	1	400.00
13/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	3589	4	4	4	0.00
13/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3184	4	3	4	703.00
13/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5015	5	5	5	0.00
13/12/2022	2037 On 03-August-23			Bond Future	11.93	76.6910	77.4468	76.6910	0.00
13/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	4950	5	5	5	0.00
13/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4889	4	5	4	0.00
13/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	4919	5	5	5	0.00
13/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3846	4	4	4	0.00
13/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3869	4	4	4	0.00
13/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3823	4	4	4	0.00
13/12/2022	2037 On 02-November-23			Bond Future	12.05	78.3063	79.0775	78.3063	0.00
13/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3297	3	3	3	0.00
13/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3321	3	3	3	0.00
13/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	3345	3	3	3	0.00
13/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	6046	7	6	7	0.00
13/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	6014	6	6	6	0.00
13/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5981	6	6	6	0.00
13/12/2022	2037 On 01-February-24			Bond Future	12.18	75.6238	76.4112	75.6238	0.00
13/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	5228	5	5	5	0.00
13/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	5257	5	5	5	0.00
13/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	5286	5	5	5	0.00
13/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	4519	5	5	5	0.00
13/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	4542	5	5	5	0.00
13/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	4565	5	5	5	0.00
13/12/2022	2038 On 02-February-23			Bond Future	122.86	123.9343	122.8636	123.9343	4,123.00
13/12/2022	2038 On 04-May-23			Bond Future	125.30	126.3957	125.3007	126.3957	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	2038 On 03-August-23			Bond Future	125.94	127.0563	125.9368	127.0563	0.00
13/12/2022	2038 On 02-November-23			Bond Future	128.61	129.7583	128.6142	129.7583	0.00
13/12/2022	2038 On 01-February-24			Bond Future	129.22	130.3835	129.2172	130.3835	0.00
13/12/2022	2040 On 02-February-23			Bond Future	11.75	79.3238	80.1369	79.3238	138,017.00
13/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	44	0	0	0	0.00
13/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	49	0	0	0	388.00
13/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	649	0	1	0	0.00
13/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	3297	3	3	3	0.00
13/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	634	0	1	0	0.00
13/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	417	0	0	0	0.00
13/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	3981	3	4	3	0.00
13/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	4107	4	4	4	0.00
13/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	664	1	1	1	0.00
13/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	776	1	1	1	563.00
13/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	451	0	0	0	388.00
13/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	5521	6	6	6	0.00
13/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	4318	5	4	5	0.00
13/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	1370	2	1	2	563.00
13/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	4667	5	5	5	0.00
13/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1017	1	1	1	388.00
13/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1064	1	1	1	0.00
13/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	4769	5	5	5	0.00
13/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	4718	5	5	5	0.00
13/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	10415	11	10	11	0.00
13/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	5690	6	6	6	0.00
13/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	10633	11	11	11	0.00
13/12/2022	2040 On 04-May-23			Bond Future	11.88	80.8808	81.7078	80.8808	300.00
13/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	9751	9	10	9	0.00
13/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2593	2	3	2	486.00
13/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	4319	4	4	4	0.00
13/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2416	2	2	2	0.00
13/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	517	0	1	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
13/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2441	2	2	2	0.00
13/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1105	1	1	1	486.00
13/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1387	1	1	1	388.00
13/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1576	1	2	1	684.00
13/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2466	2	2	2	0.00
13/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	7027	6	7	6	0.00
13/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1867	2	2	2	388.00
13/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	5215	6	5	6	0.00
13/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	8487	9	8	9	0.00
13/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1106	1	1	1	486.00
13/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	3278	4	3	4	684.00
13/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	6924	8	7	8	0.00
13/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	7472	8	7	8	0.00
13/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	5253	6	5	6	0.00
13/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	11902	13	12	13	0.00
13/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	5292	6	5	6	0.00
13/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	5026	6	5	6	0.00
13/12/2022	2040 On 03-August-23			Bond Future	12.00	78.0350	78.8777	78.0350	0.00
13/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	5393	5	5	5	0.00
13/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	5426	5	5	5	0.00
13/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	5459	5	5	5	0.00
13/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4096	4	4	4	0.00
13/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4120	5	4	5	0.00
13/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4145	5	4	5	0.00
13/12/2022	2040 On 02-November-23			Bond Future	12.11	79.6788	80.5386	79.6788	0.00
13/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3586	3	4	3	0.00
13/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3535	3	4	3	0.00
13/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3560	3	4	3	0.00
13/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	6691	7	7	7	0.00
13/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	6618	7	7	7	0.00
13/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	6654	7	7	7	0.00
13/12/2022	2040 On 01-February-24			Bond Future	12.24	76.7734	77.6512	76.7734	0.00
13/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	5731	5	6	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
13/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	5700	5	6	5	0.00
13/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	5669	5	6	5	0.00
13/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	5145	6	5	6	0.00
13/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	5119	6	5	6	0.00
13/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	5094	6	5	6	0.00
13/12/2022	2044 On 02-February-23			Bond Future	11.71	76.4479	77.2123	76.4479	79,626.00
13/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	280	0	0	0	2,500.00
13/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2319	2	2	2	0.00
13/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	798	1	1	1	0.00
13/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	870	1	1	1	0.00
13/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	73	0	0	0	0.00
13/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	550	0	1	0	2,500.00
13/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3229	3	3	3	0.00
13/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2850	2	3	2	0.00
13/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2155	2	2	2	1,700.00
13/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	780	1	1	1	0.00
13/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	697	1	1	1	1,700.00
13/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	763	1	1	1	0.00
13/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	4468	5	4	5	0.00
13/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	4417	5	4	5	0.00
13/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	2214	3	2	3	0.00
13/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1673	2	2	2	0.00
13/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	1447	2	1	2	4,000.00
13/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	5211	6	5	6	0.00
13/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	2066	2	2	2	2,500.00
13/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	4170	5	4	5	0.00
13/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	9807	11	10	11	0.00
13/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	4673	5	5	5	0.00
13/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	4367	5	4	5	0.00
13/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	6696	7	7	7	0.00
13/12/2022	2044 On 04-May-23			Bond Future	11.83	77.9485	78.7259	77.9485	0.00
13/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3634	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	4462	4	4	4	0.00
13/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2691	2	3	2	0.00
13/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	5353	5	5	5	0.00
13/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2664	2	3	2	0.00
13/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2637	2	3	2	0.00
13/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	5274	6	5	6	0.00
13/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	5236	6	5	6	0.00
13/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	4108	5	4	5	4,115.00
13/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2822	3	3	3	1,500.00
13/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	5198	6	5	6	0.00
13/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	3408	4	3	4	4,115.00
13/12/2022	2044 On 03-August-23			Bond Future	11.94	75.1676	75.9598	75.1676	0.00
13/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	5534	5	6	5	0.00
13/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	5466	5	5	5	0.00
13/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	5500	5	6	5	0.00
13/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4208	5	4	5	0.00
13/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4183	5	4	5	0.00
13/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4158	5	4	5	0.00
13/12/2022	2044 On 02-November-23			Bond Future	12.04	76.7510	77.5594	76.7510	0.00
13/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3875	4	4	4	0.00
13/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3903	4	4	4	0.00
13/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3930	4	4	4	0.00
13/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6824	7	7	7	0.00
13/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6861	7	7	7	0.00
13/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6897	7	7	7	0.00
13/12/2022	2044 On 01-February-24			Bond Future	12.16	73.9119	74.7372	73.9119	0.00
13/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6011	6	6	6	0.00
13/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6043	6	6	6	0.00
13/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6075	6	6	6	0.00
13/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	5330	6	5	6	0.00
13/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	5356	6	5	6	0.00
13/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	5382	6	5	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
13/12/2022	2046 On 02-February-23			Bond Future	110.25	110.1840	110.2534	110.1840	13,685.00
13/12/2022	2046 On 04-May-23			Bond Future	110.41	110.3373	110.4053	110.3373	4,935.00
13/12/2022	2046 On 03-August-23			Bond Future	112.70	112.6301	112.6980	112.6301	0.00
13/12/2022	2046 On 02-November-23			Bond Future	113.00	112.9334	113.0020	112.9334	0.00
13/12/2022	2046 On 01-February-24			Bond Future	115.30	115.2285	115.2993	115.2285	0.00
13/12/2022	2050 On 02-February-23			Bond Future	111.76	110.1085	111.7594	110.1085	10,717.00
13/12/2022	2050 On 04-May-23			Bond Future	113.98	112.2949	113.9761	112.2949	3,359.00
13/12/2022	2050 On 03-August-23			Bond Future	114.16	112.4423	114.1568	112.4423	0.00
13/12/2022	2050 On 02-November-23			Bond Future	116.58	114.8336	116.5837	114.8336	0.00
13/12/2022	2050 On 01-February-24			Bond Future	116.71	114.9256	116.7122	114.9256	0.00
13/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	AL37 On 02-February-23			Index Future	851.39	849.2470	851.3900	849.2470	0.00
13/12/2022	AL37 On 04-May-23			Index Future	868.07	865.8920	868.0720	865.8920	0.00
13/12/2022	AL37 On 03-August-23			Index Future	885.89	883.6720	885.8940	883.6720	0.00
13/12/2022	AL37 On 02-November-23			Index Future	904.52	902.2570	904.5240	902.2570	0.00
13/12/2022	AL37 On 01-February-24			Index Future	922.73	920.4170	922.7310	920.4170	0.00
13/12/2022	AL7T On 02-February-23			Index Future	977.38	972.1130	977.3810	972.1130	0.00
13/12/2022	AL7T On 04-May-23			Index Future	996.53	991.1660	996.5310	991.1660	0.00
13/12/2022	AL7T On 03-August-23			Index Future	1016.99	1011.5180	1016.9900	1011.5180	0.00
13/12/2022	AL7T On 02-November-23			Index Future	1038.38	1032.7920	1038.3770	1032.7920	0.00
13/12/2022	AL7T On 01-February-24			Index Future	1059.28	1053.5790	1059.2780	1053.5790	0.00
13/12/2022	ALBI On 02-February-23			Index Future	854.73	849.0330	854.7330	849.0330	111.00
13/12/2022	ALBI On 04-May-23			Index Future	871.48	865.6740	871.4810	865.6740	0.00
13/12/2022	ALBI On 03-August-23			Index Future	889.37	883.4490	889.3720	883.4490	0.00
13/12/2022	ALBI On 02-November-23			Index Future	908.08	902.0290	908.0750	902.0290	0.00
13/12/2022	ALBI On 01-February-24			Index Future	926.35	920.1850	926.3540	920.1850	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
13/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C214 On 28-February-41			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
13/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2022	ES33 On 02-February-23			Bond Future	12.46	73.6183	74.2185	73.6183	350.00
13/12/2022	ES33 On 04-May-23			Bond Future	12.63	71.2859	71.8961	71.2859	0.00
13/12/2022	ES33 On 03-August-23			Bond Future	12.80	72.7680	73.3899	72.7680	0.00
13/12/2022	ES33 On 02-November-23			Bond Future	12.96	70.5200	71.1546	70.5200	0.00
13/12/2022	ES33 On 01-February-24			Bond Future	13.16	71.9512	72.5994	71.9512	0.00
13/12/2022	ES42 On 02-February-23			Bond Future	12.68	71.8471	72.5649	71.8471	4,195.00
13/12/2022	ES42 On 04-May-23			Bond Future	12.83	69.0110	69.7412	69.0110	0.00
13/12/2022	ES42 On 03-August-23			Bond Future	12.98	70.4467	71.1911	70.4467	0.00
13/12/2022	ES42 On 02-November-23			Bond Future	13.12	67.6826	68.4423	67.6826	0.00
13/12/2022	ES42 On 01-February-24			Bond Future	13.28	69.0549	69.8307	69.0549	0.00
13/12/2022	GOVI On 02-February-23			GOVI	842.65	837.0500	842.6470	837.0500	848.00
13/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	81730	14	8	14	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
13/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	81830	14	8	14	0.00
13/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	81930	14	8	14	0.00
13/12/2022	GOVI On 04-May-23			GOVI	859.16	853.4570	859.1580	853.4570	0.00
13/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	62780	1	6	1	0.00
13/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	62980	1	6	1	0.00
13/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	62880	1	6	1	0.00
13/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 03-August-23			GOVI	876.80	870.9810	876.7960	870.9810	0.00
13/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	395660	34	40	34	0.00
13/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	395760	34	40	34	0.00
13/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	395860	34	40	34	0.00
13/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 02-November-23			GOVI	895.24	889.2990	895.2350	889.2990	0.00
13/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	94350	3	9	3	0.00
13/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	94250	3	9	3	0.00
13/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	94150	3	9	3	0.00
13/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 01-February-24			GOVI	913.26	907.1980	913.2550	907.1980	0.00
13/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	332750	27	33	27	0.00
13/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	332650	27	33	27	0.00
13/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	332550	27	33	27	0.00
13/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
13/12/2022	IGOV On 02-February-23			Index Future	315.53	315.5320	315.5270	315.5320	671.00
13/12/2022	IGOV On 04-May-23			Index Future	321.79	321.7930	321.7860	321.7930	16.00
13/12/2022	IGOV On 03-August-23			Index Future	328.47	328.4760	328.4680	328.4760	0.00
13/12/2022	IGOV On 02-November-23			Index Future	335.45	335.4580	335.4490	335.4580	0.00
13/12/2022	IGOV On 01-February-24			Index Future	342.27	342.2820	342.2740	342.2820	0.00
13/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.27	92.7550	92.7300	92.7550	68.00
13/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6850	92.6600	92.6850	0.00
13/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.75	92.2800	92.2500	92.2800	0.00
13/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.78	92.2450	92.2200	92.2450	0.00
13/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.94	92.1000	92.0650	92.1000	0.00
13/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.97	92.0700	92.0300	92.0700	0.00
13/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.06	92.0100	91.9450	92.0100	0.00
13/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.10	91.9850	91.9050	91.9850	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.10	91.9900	91.9050	91.9900	272.00
13/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.09	91.9900	91.9100	91.9900	0.00
13/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9900	91.9100	91.9900	0.00
13/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.09	91.9950	91.9150	91.9950	0.00
13/12/2022	R035 On 02-February-23			Bond Future	11.50	86.2750	87.0017	86.2750	145,653.00
13/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3611	3	4	3	0.00
13/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	9058	8	9	8	0.00
13/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	874	1	1	1	976.00
13/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	893	1	1	1	0.00
13/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	575	0	1	0	0.00
13/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	126	0	0	0	976.00
13/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	330	0	0	0	388.00
13/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	589	0	1	0	0.00
13/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	25	0	0	0	582.00
13/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	28	0	0	0	0.00
13/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	33	0	0	0	388.00
13/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	3457	3	3	3	0.00
13/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	603	0	1	0	0.00
13/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	296	0	0	0	0.00
13/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	348	0	0	0	0.00
13/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	5299	6	5	6	582.00
13/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	7321	8	7	8	0.00
13/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	5615	6	6	6	0.00
13/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	5404	6	5	6	0.00
13/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	4220	5	4	5	0.00
13/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	118	0	0	0	976.00
13/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	9884	11	10	11	0.00
13/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	10407	11	10	11	0.00
13/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	4266	5	4	5	0.00
13/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	4313	5	4	5	0.00
13/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	3440	4	3	4	582.00
13/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	3481	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	973	1	1	1	388.00
13/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	10145	11	10	11	0.00
13/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1035	1	1	1	0.00
13/12/2022	R035 On 04-May-23			Bond Future	11.63	83.4637	84.2026	83.4637	104,314.00
13/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2303	2	2	2	0.00
13/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	415	0	0	0	388.00
13/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	912	1	1	1	491.00
13/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	6185	6	6	6	0.00
13/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2188	2	2	2	491.00
13/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2257	2	2	2	0.00
13/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2280	2	2	2	0.00
13/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1137	1	1	1	388.00
13/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	8963	8	9	8	0.00
13/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	986	1	1	1	491.00
13/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	7127	8	7	8	0.00
13/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1770	2	2	2	388.00
13/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	4618	5	5	5	0.00
13/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	8011	9	8	9	0.00
13/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	11157	12	11	12	0.00
13/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	4791	5	5	5	0.00
13/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	4686	5	5	5	0.00
13/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	4652	5	5	5	0.00
13/12/2022	R035 On 03-August-23			Bond Future	11.75	85.1793	85.9321	85.1793	0.00
13/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4947	5	5	5	0.00
13/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4978	5	5	5	0.00
13/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5009	5	5	5	0.00
13/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3672	4	4	4	0.00
13/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3694	4	4	4	0.00
13/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3716	4	4	4	0.00
13/12/2022	R035 On 02-November-23			Bond Future	11.87	82.4659	83.2339	82.4659	0.00
13/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	3283	3	3	3	0.00
13/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	3236	3	3	3	0.00
13/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	3259	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5723	6	6	6	0.00
13/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5755	6	6	6	0.00
13/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5691	6	6	6	0.00
13/12/2022	R035 On 01-February-24			Bond Future	12.02	84.1223	84.9064	84.1223	0.00
13/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	5216	5	5	5	0.00
13/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	5274	5	5	5	0.00
13/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	5245	5	5	5	0.00
13/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	4375	5	4	5	0.00
13/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	4397	5	4	5	0.00
13/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	4353	5	4	5	0.00
13/12/2022	R186 On 02-February-23			Bond Future	8.95	106.0574	106.3502	106.0574	72,146.00
13/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	169	0	0	0	0.00
13/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	157	0	0	0	0.00
13/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	163	0	0	0	0.00
13/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	2229	2	2	2	0.00
13/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	2257	3	2	3	0.00
13/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	2201	2	2	2	0.00
13/12/2022	R186 On 04-May-23			Bond Future	9.03	108.1374	108.4333	108.1374	12,216.00
13/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1189	1	1	1	0.00
13/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1203	1	1	1	0.00
13/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1218	1	1	1	0.00
13/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1837	2	2	2	0.00
13/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1820	2	2	2	0.00
13/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1854	2	2	2	0.00
13/12/2022	R186 On 03-August-23			Bond Future	9.10	105.0532	105.3537	105.0532	0.00
13/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2965	3	3	3	0.00
13/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3005	3	3	3	0.00
13/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2985	3	3	3	0.00
13/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1123	1	1	1	0.00
13/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1132	1	1	1	0.00
13/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1115	1	1	1	0.00
13/12/2022	R186 On 02-November-23			Bond Future	9.15	107.2648	107.5708	107.2648	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
13/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4308	4	4	4	0.00
13/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2336	2	2	2	0.00
13/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2353	2	2	2	0.00
13/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2369	2	2	2	0.00
13/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1965	2	2	2	1,715.00
13/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1680	2	2	2	0.00
13/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1691	2	2	2	0.00
13/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1701	2	2	2	0.00
13/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	909	1	1	1	1,715.00
13/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1955	2	2	2	0.00
13/12/2022	R186 On 01-February-24			Bond Future	9.25	104.1148	104.4278	104.1148	0.00
13/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2426	2	2	2	0.00
13/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2395	2	2	2	0.00
13/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2411	2	2	2	0.00
13/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1736	2	2	2	0.00
13/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1755	2	2	2	0.00
13/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1746	2	2	2	0.00
13/12/2022	R197 On 02-February-23			Bond Future	328.89	329.0415	328.8900	329.0415	977.00
13/12/2022	R197 On 04-May-23			Bond Future	335.41	335.5750	335.4124	335.5750	0.00
13/12/2022	R197 On 03-August-23			Bond Future	333.29	333.4637	333.2931	333.4637	0.00
13/12/2022	R197 On 02-November-23			Bond Future	340.38	340.5556	340.3790	340.5556	0.00
13/12/2022	R202 On 02-February-23			Bond Future	242.01	243.4728	242.0115	243.4728	5,950.00
13/12/2022	R202 On 04-May-23			Bond Future	246.81	248.3072	246.8110	248.3072	0.00
13/12/2022	R202 On 03-August-23			Bond Future	247.11	248.6415	247.1107	248.6415	0.00
13/12/2022	R202 On 02-November-23			Bond Future	252.36	253.9287	252.3637	253.9287	0.00
13/12/2022	R202 On 01-February-24			Bond Future	252.54	254.1327	252.5379	254.1327	0.00
13/12/2022	R209 On 02-February-23			Bond Future	11.49	66.4781	67.1090	66.4781	25,765.00
13/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	445	0	0	0	0.00
13/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	424	0	0	0	0.00
13/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	434	0	0	0	0.00
13/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	3995	5	4	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
13/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	4080	5	4	5	0.00
13/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	4038	5	4	5	0.00
13/12/2022	R209 On 04-May-23			Bond Future	11.61	64.6304	65.2720	64.6304	2,635.00
13/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	5609	5	6	5	0.00
13/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2700	2	3	2	1,000.00
13/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1632	1	2	1	0.00
13/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1839	2	2	2	0.00
13/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1820	2	2	2	0.00
13/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1801	2	2	2	0.00
13/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	466	0	0	0	500.00
13/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	9004	10	9	10	0.00
13/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	4390	5	4	5	0.00
13/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	4358	5	4	5	0.00
13/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	3225	4	3	4	0.00
13/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	4326	5	4	5	0.00
13/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	4687	5	5	5	6,250.00
13/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1459	2	1	2	8,500.00
13/12/2022	R209 On 03-August-23			Bond Future	11.71	65.9592	66.6130	65.9592	0.00
13/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	4351	4	4	4	0.00
13/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	4297	4	4	4	0.00
13/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	4324	4	4	4	0.00
13/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3234	4	3	4	0.00
13/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3273	4	3	4	0.00
13/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3253	4	3	4	0.00
13/12/2022	R209 On 02-November-23			Bond Future	11.82	64.1953	64.8624	64.1953	0.00
13/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2828	3	3	3	0.00
13/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2788	3	3	3	0.00
13/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2808	3	3	3	0.00
13/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	5131	6	5	6	0.00
13/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	5161	6	5	6	0.00
13/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	5102	5	5	5	0.00
13/12/2022	R209 On 01-February-24			Bond Future	11.94	65.4846	66.1656	65.4846	0.00
13/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4635	4	5	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
13/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4661	4	5	4	0.00
13/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4686	4	5	4	0.00
13/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3778	4	4	4	0.00
13/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3798	4	4	4	0.00
13/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3818	4	4	4	0.00
13/12/2022	R210 On 02-February-23			Bond Future	220.65	221.8778	220.6457	221.8778	372.00
13/12/2022	R210 On 04-May-23			Bond Future	221.94	223.1989	221.9370	223.1989	0.00
13/12/2022	R210 On 03-August-23			Bond Future	226.55	227.8369	226.5457	227.8369	0.00
13/12/2022	R210 On 02-November-23			Bond Future	228.19	229.5105	228.1901	229.5105	0.00
13/12/2022	R210 On 01-February-24			Bond Future	232.83	234.1756	232.8304	234.1756	0.00
13/12/2022	R213 On 02-February-23			Bond Future	10.87	82.1988	82.6721	82.1988	36,344.00
13/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	2	0	0	0	476.00
13/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	255	0	0	0	0.00
13/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	510	0	1	0	912.00
13/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	264	0	0	0	0.00
13/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	116	0	0	0	0.00
13/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	5955	6	6	6	0.00
13/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	274	0	0	0	0.00
13/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	404	0	0	0	0.00
13/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	2803	3	3	3	476.00
13/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	157	0	0	0	912.00
13/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	3282	4	3	4	0.00
13/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	2531	3	3	3	0.00
13/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	3244	4	3	4	0.00
13/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	3321	4	3	4	0.00
13/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	8294	9	8	9	0.00
13/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	4147	5	4	5	476.00
13/12/2022	R213 On 04-May-23			Bond Future	10.99	80.2590	80.7396	80.2590	0.00
13/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2038	2	2	2	0.00
13/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2019	2	2	2	0.00
13/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2058	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	3143	3	3	3	0.00
13/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	3194	3	3	3	0.00
13/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	3168	3	3	3	0.00
13/12/2022	R213 On 03-August-23			Bond Future	11.11	81.9086	82.3978	81.9086	0.00
13/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	4508	4	5	4	0.00
13/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	4481	4	4	4	0.00
13/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	4535	4	5	4	0.00
13/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	2326	3	2	3	0.00
13/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	2340	3	2	3	0.00
13/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	2311	3	2	3	0.00
13/12/2022	R213 On 02-November-23			Bond Future	11.23	80.0781	80.5771	80.0781	0.00
13/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3041	3	3	3	0.00
13/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3020	3	3	3	0.00
13/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3063	3	3	3	0.00
13/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	3479	4	3	4	0.00
13/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	3521	4	4	4	0.00
13/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	3500	4	3	4	0.00
13/12/2022	R213 On 01-February-24			Bond Future	11.38	81.6871	82.1967	81.6871	0.00
13/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	4344	4	4	4	0.00
13/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	4319	4	4	4	0.00
13/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	4294	4	4	4	0.00
13/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2989	3	3	3	0.00
13/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2974	3	3	3	0.00
13/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2958	3	3	3	0.00
13/12/2022	R214 On 02-February-23			Bond Future	11.60	63.9631	64.6472	63.9631	71,030.00
13/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
13/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	83	0	0	0	0.00
13/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	447	0	0	0	2,300.00
13/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	2358	2	2	2	0.00
13/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	697	1	1	1	0.00
13/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1778	1	2	1	2,300.00
13/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	569	0	1	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
13/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	712	1	1	1	0.00
13/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	667	1	1	1	0.00
13/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	682	1	1	1	0.00
13/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	3459	4	3	4	0.00
13/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	3500	4	4	4	0.00
13/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	4236	5	4	5	0.00
13/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	3793	4	4	4	0.00
13/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1767	2	2	2	0.00
13/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	3419	4	3	4	0.00
13/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	3379	4	3	4	0.00
13/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	1325	2	1	2	0.00
13/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	7423	8	7	8	0.00
13/12/2022	R214 On 02-February-23		Put	Bond Future	35353	36	35	36	0.00
13/12/2022	R214 On 04-May-23			Bond Future	11.70	61.9194	62.6153	61.9194	0.00
13/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2341	2	2	2	0.00
13/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2295	2	2	2	0.00
13/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2318	2	2	2	0.00
13/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4062	4	4	4	0.00
13/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4093	5	4	5	0.00
13/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4032	4	4	4	0.00
13/12/2022	R214 On 03-August-23			Bond Future	11.80	63.1921	63.9014	63.1921	0.00
13/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	4958	5	5	5	0.00
13/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4900	4	5	4	0.00
13/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	4929	5	5	5	0.00
13/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3217	4	3	4	0.00
13/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3237	4	3	4	0.00
13/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3198	3	3	3	0.00
13/12/2022	R214 On 02-November-23			Bond Future	11.90	61.2218	61.9455	61.2218	0.00
13/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3207	3	3	3	0.00
13/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3163	3	3	3	0.00
13/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3185	3	3	3	0.00
13/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	5445	6	5	6	0.00
13/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	5476	6	5	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
13/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	5415	6	5	6	0.00
13/12/2022	R214 On 01-February-24			Bond Future	12.02	62.4515	63.1903	62.4515	0.00
13/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4906	5	5	5	0.00
13/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4933	5	5	5	0.00
13/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	4959	5	5	5	0.00
13/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	4279	5	4	5	0.00
13/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	4301	5	4	5	0.00
13/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	4323	5	4	5	0.00
13/12/2022	R248 On 02-February-23			Bond Future	11.57	80.1186	80.9410	80.1186	247,702.00
13/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	150	0	0	0	0.00
13/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	898	1	1	1	0.00
13/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	918	1	1	1	0.00
13/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	979	1	1	1	0.00
13/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	785	1	1	1	2,900.00
13/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	2375	2	2	2	2,900.00
13/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2733	2	3	2	0.00
13/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	938	1	1	1	0.00
13/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	4233	5	4	5	0.00
13/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	4135	5	4	5	0.00
13/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1893	2	2	2	0.00
13/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	2176	3	2	3	0.00
13/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	4642	5	5	5	0.00
13/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	4283	5	4	5	0.00
13/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	4333	5	4	5	0.00
13/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	8450	9	8	9	0.00
13/12/2022	R248 On 04-May-23			Bond Future	11.68	77.2309	78.0674	77.2309	10,946.00
13/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2879	3	3	3	0.00
13/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2851	3	3	3	0.00
13/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	2909	3	3	3	0.00
13/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	5050	6	5	6	0.00
13/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	5127	6	5	6	0.00
13/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	5088	6	5	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
13/12/2022	R248 On 03-August-23			Bond Future	11.78	78.7808	79.6334	78.7808	0.00
13/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	6041	6	6	6	0.00
13/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	6005	6	6	6	0.00
13/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	6077	6	6	6	0.00
13/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4057	4	4	4	0.00
13/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4105	4	4	4	0.00
13/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4081	4	4	4	0.00
13/12/2022	R248 On 02-November-23			Bond Future	11.88	76.0156	76.8856	76.0156	13,000.00
13/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4008	4	4	4	0.00
13/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	3980	4	4	4	0.00
13/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	3952	4	4	4	0.00
13/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	6468	7	6	7	0.00
13/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	6543	7	7	7	0.00
13/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	6505	7	7	7	0.00
13/12/2022	R248 On 01-February-24			Bond Future	11.99	77.5792	78.4673	77.5792	0.00
13/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	6163	6	6	6	0.00
13/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	6130	6	6	6	0.00
13/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	6097	6	6	6	0.00
13/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	5173	6	5	6	0.00
13/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	5147	6	5	6	0.00
13/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	5120	6	5	6	0.00