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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/12/2022 TO: 20/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	2025 On 02-February-23			Bond Future	165.89	165.9057	165.8925	165.9057	6,568.00
20/12/2022	2025 On 04-May-23			Bond Future	169.19	169.2007	169.1862	169.2007	0.00
20/12/2022	2025 On 03-August-23			Bond Future	170.98	170.9993	170.9837	170.9993	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
20/12/2022	2025 On 02-November-23			Bond Future	174.62	174.6322	174.6160	174.6322	0.00
20/12/2022	2025 On 01-February-24			Bond Future	176.43	176.4469	176.4307	176.4469	0.00
20/12/2022	2029 On 02-February-23			Bond Future	119.37	119.3741	119.3675	119.3741	1,476.00
20/12/2022	2029 On 04-May-23			Bond Future	120.44	120.4493	120.4419	120.4493	0.00
20/12/2022	2029 On 03-August-23			Bond Future	122.96	122.9710	122.9629	122.9710	0.00
20/12/2022	2029 On 02-November-23			Bond Future	124.25	124.2540	124.2456	124.2540	0.00
20/12/2022	2029 On 01-February-24			Bond Future	126.81	126.8171	126.8087	126.8171	0.00
20/12/2022	2030 On 02-February-23			Bond Future	10.20	89.3992	89.3587	89.3992	92,379.00
20/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	4	0	0	0	102.00
20/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	16	0	0	0	388.00
20/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	6002	6	6	6	5,000.00
20/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	4303	4	4	4	0.00
20/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	4458	5	4	5	0.00
20/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	755	1	1	1	0.00
20/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	437	0	0	0	388.00
20/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	620	1	1	1	0.00
20/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	380	0	0	0	0.00
20/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	13	0	0	0	0.00
20/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	5206	5	5	5	5,000.00
20/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	715	1	1	1	0.00
20/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	735	1	1	1	0.00
20/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	394	0	0	0	0.00
20/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	29	0	0	0	0.00
20/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	229	0	0	0	0.00
20/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	2732	3	3	3	102.00
20/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	4740	5	5	5	0.00
20/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	1810	2	2	2	102.00
20/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	1621	2	2	2	0.00
20/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	139	0	0	0	0.00
20/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	5508	5	6	5	0.00
20/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	5314	5	5	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
20/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	202	0	0	0	388.00
20/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	6639	7	7	7	0.00
20/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	2271	2	2	2	0.00
20/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	2141	2	2	2	0.00
20/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	2238	2	2	2	0.00
20/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	1674	2	2	2	0.00
20/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	1648	2	2	2	0.00
20/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	219	0	0	0	0.00
20/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	94	0	0	0	0.00
20/12/2022	2030 On 04-May-23			Bond Future	10.31	91.1536	91.1118	91.1536	0.00
20/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	9602	10	10	10	0.00
20/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	6275	6	6	6	0.00
20/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	7727	8	8	8	0.00
20/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	9358	9	9	9	0.00
20/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	2978	3	3	3	0.00
20/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	1108	1	1	1	150.00
20/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	3268	3	3	3	350.00
20/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	5343	5	5	5	0.00
20/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	2677	3	3	3	479.00
20/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	2926	3	3	3	0.00
20/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	2952	3	3	3	0.00
20/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	1233	1	1	1	479.00
20/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	1397	1	1	1	388.00
20/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	1769	2	2	2	1,080.00
20/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	590	1	1	1	388.00
20/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	6511	6	7	6	0.00
20/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	4433	4	4	4	0.00
20/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	3171	3	3	3	0.00
20/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	3800	4	4	4	0.00
20/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	4141	4	4	4	0.00
20/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	1998	2	2	2	0.00
20/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	2016	2	2	2	0.00
20/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	2206	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
20/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	937	1	1	1	150.00
20/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	1792	2	2	2	0.00
20/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	1980	2	2	2	0.00
20/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	302	0	0	0	479.00
20/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	475	0	0	0	1,080.00
20/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	716	1	1	1	388.00
20/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	276	0	0	0	350.00
20/12/2022	2030 On 03-August-23			Bond Future	10.42	89.0338	88.9908	89.0338	0.00
20/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	9404	9	9	9	0.00
20/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	5495	6	5	6	0.00
20/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	10381	10	10	10	0.00
20/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	5436	5	5	5	0.00
20/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	2965	3	3	3	1,012.00
20/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	3552	4	4	4	350.00
20/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	5465	6	5	6	0.00
20/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	1554	2	2	2	0.00
20/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	2553	3	3	3	0.00
20/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	1576	2	2	2	0.00
20/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	512	1	1	1	350.00
20/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	3033	3	3	3	0.00
20/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	654	1	1	1	1,012.00
20/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	1565	2	2	2	0.00
20/12/2022	2030 On 02-November-23			Bond Future	10.51	90.9066	90.8625	90.9066	0.00
20/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	3882	4	4	4	0.00
20/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	3857	4	4	4	0.00
20/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	3833	4	4	4	0.00
20/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	2632	3	3	3	0.00
20/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	2616	3	3	3	0.00
20/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	2599	3	3	3	0.00
20/12/2022	2030 On 01-February-24			Bond Future	10.63	88.7556	88.7107	88.7556	0.00
20/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	5048	5	5	5	0.00
20/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	5021	5	5	5	0.00
20/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	5074	5	5	5	0.00

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20/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	2146	2	2	2	0.00
20/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	2170	2	2	2	0.00
20/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	2158	2	2	2	0.00
20/12/2022	2032 On 02-February-23			Bond Future	10.81	88.3161	88.2975	88.3161	112,056.00
20/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	3	0	0	0	454.00
20/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	9314	9	9	9	0.00
20/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	5349	5	5	5	0.00
20/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	498	1	0	1	0.00
20/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	514	1	1	1	0.00
20/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	222	0	0	0	0.00
20/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	381	0	0	0	8,000.00
20/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	9	0	0	0	500.00
20/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	76	0	0	0	750.00
20/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	3923	4	4	4	0.00
20/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	4710	5	5	5	0.00
20/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	712	1	1	1	0.00
20/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	1089	1	1	1	750.00
20/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	3720	4	4	4	0.00
20/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	283	0	0	0	500.00
20/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	531	1	1	1	0.00
20/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	2667	3	3	3	0.00
20/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	3384	3	3	3	0.00
20/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	496	1	0	1	8,000.00
20/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	1804	2	2	2	0.00
20/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	2318	2	2	2	454.00
20/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	323	0	0	0	0.00
20/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	455	0	0	0	8,000.00
20/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	4817	5	5	5	0.00
20/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	7284	7	7	7	0.00
20/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	3051	3	3	3	0.00
20/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	3648	4	4	4	454.00
20/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	2703	3	3	3	0.00

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20/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	2741	3	3	3	0.00
20/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	246	0	0	0	500.00
20/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	44	0	0	0	750.00
20/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	8202	8	8	8	0.00
20/12/2022	2032 On 04-May-23			Bond Future	10.93	85.8883	85.8687	85.8883	66,405.00
20/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	2760	3	3	3	0.00
20/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	2735	3	3	3	0.00
20/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	2142	2	2	2	400.00
20/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	11735	12	12	12	0.00
20/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	2786	3	3	3	0.00
20/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	4168	4	4	4	400.00
20/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	2977	3	3	3	0.00
20/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	292	0	0	0	400.00
20/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	3710	4	4	4	0.00
20/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	3026	3	3	3	0.00
20/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	3001	3	3	3	0.00
20/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	1982	2	2	2	0.00
20/12/2022	2032 On 03-August-23			Bond Future	11.03	87.6676	87.6473	87.6676	2,600.00
20/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	5759	6	6	6	0.00
20/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	5790	6	6	6	0.00
20/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	5822	6	6	6	0.00
20/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	6239	6	6	6	5,000.00
20/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	2117	2	2	2	0.00
20/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	2301	2	2	2	0.00
20/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	2316	2	2	2	0.00
20/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	2331	2	2	2	0.00
20/12/2022	2032 On 02-November-23			Bond Future	11.14	85.3501	85.3292	85.3501	0.00
20/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	3985	4	4	4	0.00
20/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	3958	4	4	4	0.00
20/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	4010	4	4	4	0.00
20/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	3539	4	4	4	0.00
20/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	3582	4	4	4	0.00
20/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	3560	4	4	4	0.00

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20/12/2022	2032 On 01-February-24			Bond Future	11.27	87.0903	87.0691	87.0903	0.00
20/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	5570	6	6	6	0.00
20/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	5541	6	6	6	0.00
20/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	5512	6	6	6	0.00
20/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	2928	3	3	3	0.00
20/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	2912	3	3	3	0.00
20/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	2896	3	3	3	0.00
20/12/2022	2033 On 02-February-23			Bond Future	114.52	114.2172	114.5172	114.2172	7,312.00
20/12/2022	2033 On 04-May-23			Bond Future	115.40	115.0992	115.4045	115.0992	0.00
20/12/2022	2033 On 03-August-23			Bond Future	117.82	117.5088	117.8200	117.5088	0.00
20/12/2022	2033 On 02-November-23			Bond Future	118.90	118.5849	118.9025	118.5849	0.00
20/12/2022	2033 On 01-February-24			Bond Future	121.36	121.0311	121.3555	121.0311	0.00
20/12/2022	2037 On 02-February-23			Bond Future	11.46	79.9031	79.7628	79.9031	133,641.00
20/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	837	1	1	1	0.00
20/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	933	1	1	1	577.00
20/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	801	1	1	1	0.00
20/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	819	1	1	1	0.00
20/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	3685	4	4	4	0.00
20/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	3330	3	3	3	0.00
20/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	3373	3	3	3	0.00
20/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	3080	3	3	3	0.00
20/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	800	1	1	1	577.00
20/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	3288	3	3	3	0.00
20/12/2022	2037 On 04-May-23			Bond Future	11.58	81.4714	81.3278	81.4714	0.00
20/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	11610	12	12	12	0.00
20/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	2723	3	3	3	0.00
20/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	2017	2	2	2	400.00
20/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	4094	4	4	4	400.00
20/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	4628	5	5	5	0.00
20/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	2669	3	3	3	0.00
20/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1844	2	2	2	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
20/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	2696	3	3	3	0.00
20/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	4281	4	4	4	0.00
20/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	5592	6	6	6	0.00
20/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	4313	4	4	4	0.00
20/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	5277	5	5	5	0.00
20/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	609	1	1	1	400.00
20/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	2977	3	3	3	0.00
20/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	2622	3	3	3	703.00
20/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	4249	4	4	4	0.00
20/12/2022	2037 On 03-August-23			Bond Future	11.70	78.9008	78.7539	78.9008	0.00
20/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	5735	6	6	6	0.00
20/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	5669	6	6	6	0.00
20/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	5702	6	6	6	0.00
20/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	3321	3	3	3	0.00
20/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	3342	3	3	3	0.00
20/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	3301	3	3	3	0.00
20/12/2022	2037 On 02-November-23			Bond Future	11.80	80.5607	80.4106	80.5607	0.00
20/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	3957	4	4	4	0.00
20/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	3984	4	4	4	0.00
20/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	4011	4	4	4	0.00
20/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	5374	5	5	5	0.00
20/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	5344	5	5	5	0.00
20/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	5314	5	5	5	0.00
20/12/2022	2037 On 01-February-24			Bond Future	11.93	77.9480	77.7950	77.9480	0.00
20/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	6025	6	6	6	0.00
20/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	6056	6	6	6	0.00
20/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	6087	6	6	6	0.00
20/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	3936	4	4	4	0.00
20/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	3957	4	4	4	0.00
20/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	3978	4	4	4	0.00
20/12/2022	2038 On 02-February-23			Bond Future	126.18	126.1825	126.1766	126.1825	4,123.00
20/12/2022	2038 On 04-May-23			Bond Future	128.68	128.6888	128.6818	128.6888	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
20/12/2022	2038 On 03-August-23			Bond Future	129.41	129.4215	129.4139	129.4215	0.00
20/12/2022	2038 On 02-November-23			Bond Future	132.16	132.1712	132.1633	132.1712	0.00
20/12/2022	2038 On 01-February-24			Bond Future	132.88	132.8861	132.8784	132.8861	0.00
20/12/2022	2040 On 02-February-23			Bond Future	11.49	81.8811	81.7609	81.8811	142,936.00
20/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	71	0	0	0	0.00
20/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	79	0	0	0	388.00
20/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	980	1	1	1	0.00
20/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	4319	4	4	4	0.00
20/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	959	1	1	1	0.00
20/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	646	1	1	1	0.00
20/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	5109	5	5	5	0.00
20/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	5252	5	5	5	0.00
20/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	1001	1	1	1	0.00
20/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	1158	1	1	1	563.00
20/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	695	1	1	1	388.00
20/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	4142	4	4	4	0.00
20/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	3077	3	3	3	0.00
20/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	769	1	1	1	563.00
20/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	3380	3	3	3	0.00
20/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	538	1	1	1	388.00
20/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	568	1	1	1	0.00
20/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	3470	3	3	3	0.00
20/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	3425	3	3	3	0.00
20/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	8822	9	9	9	0.00
20/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	4296	4	4	4	0.00
20/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	9036	9	9	9	0.00
20/12/2022	2040 On 04-May-23			Bond Future	11.60	83.4883	83.3651	83.4883	300.00
20/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	11162	11	11	11	0.00
20/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	3380	3	3	3	486.00
20/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	5357	5	5	5	0.00
20/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	3166	3	3	3	0.00
20/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	735	1	1	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	3197	3	3	3	0.00
20/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	1502	2	2	2	486.00
20/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1890	2	2	2	388.00
20/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	2143	2	2	2	684.00
20/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	3227	3	3	3	0.00
20/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	8299	8	8	8	0.00
20/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	1481	1	1	1	388.00
20/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	4319	4	4	4	0.00
20/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	7227	7	7	7	0.00
20/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	861	1	1	1	486.00
20/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	2658	3	3	3	684.00
20/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	5834	6	6	6	0.00
20/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	6318	6	6	6	0.00
20/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	4352	4	4	4	0.00
20/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	10462	10	10	10	0.00
20/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	4385	4	4	4	0.00
20/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	4156	4	4	4	0.00
20/12/2022	2040 On 03-August-23			Bond Future	11.71	80.7090	80.5830	80.7090	0.00
20/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	6424	7	6	7	0.00
20/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	6460	7	6	7	0.00
20/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	6496	7	6	7	0.00
20/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	3428	3	3	3	0.00
20/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	3449	3	3	3	0.00
20/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	3470	3	3	3	0.00
20/12/2022	2040 On 02-November-23			Bond Future	11.81	82.4070	82.2783	82.4070	0.00
20/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	4502	5	5	5	0.00
20/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	4443	5	4	5	0.00
20/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	4472	5	4	5	0.00
20/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	5859	6	6	6	0.00
20/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	5794	6	6	6	0.00
20/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	5826	6	6	6	0.00
20/12/2022	2040 On 01-February-24			Bond Future	11.93	79.5816	79.4503	79.5816	0.00
20/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	6789	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
20/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	6755	7	7	7	0.00
20/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	6722	7	7	7	0.00
20/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	4398	4	4	4	0.00
20/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	4375	4	4	4	0.00
20/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	4353	4	4	4	0.00
20/12/2022	2044 On 02-February-23			Bond Future	11.51	78.7647	78.4774	78.7647	79,482.00
20/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	381	0	0	0	2,500.00
20/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	2916	3	3	3	0.00
20/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	1058	1	1	1	0.00
20/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	1150	1	1	1	0.00
20/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	98	0	0	0	0.00
20/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	737	1	1	1	2,500.00
20/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	3968	4	4	4	0.00
20/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	3533	4	4	4	0.00
20/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	2721	3	3	3	1,700.00
20/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	1036	1	1	1	0.00
20/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	929	1	1	1	1,700.00
20/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	1014	1	1	1	0.00
20/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	3454	3	3	3	0.00
20/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	3408	3	3	3	0.00
20/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	1515	1	2	1	0.00
20/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	1091	1	1	1	0.00
20/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	921	1	1	1	4,000.00
20/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	4134	4	4	4	0.00
20/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	1398	1	1	1	2,500.00
20/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	3186	3	3	3	0.00
20/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	8567	8	9	8	0.00
20/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	3640	3	4	3	0.00
20/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	3363	3	3	3	0.00
20/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	5532	5	6	5	0.00
20/12/2022	2044 On 04-May-23			Bond Future	11.62	80.3106	80.0173	80.3106	0.00
20/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	4287	4	4	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
20/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	5195	5	5	5	0.00
20/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	3235	3	3	3	0.00
20/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	6158	6	6	6	0.00
20/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	3205	3	3	3	0.00
20/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	3174	3	3	3	0.00
20/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	4520	4	5	4	0.00
20/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	4485	4	4	4	0.00
20/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	3470	3	3	3	4,115.00
20/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	2336	2	2	2	1,500.00
20/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	4451	4	4	4	0.00
20/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	2850	3	3	3	4,115.00
20/12/2022	2044 On 03-August-23			Bond Future	11.72	77.5908	77.2910	77.5908	0.00
20/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	6347	7	6	7	0.00
20/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	6274	6	6	6	0.00
20/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	6311	7	6	7	0.00
20/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	3684	4	4	4	0.00
20/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	3662	4	4	4	0.00
20/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	3639	4	4	4	0.00
20/12/2022	2044 On 02-November-23			Bond Future	11.82	79.2232	78.9170	79.2232	0.00
20/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	4544	5	5	5	0.00
20/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	4574	5	5	5	0.00
20/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	4604	5	5	5	0.00
20/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	6141	6	6	6	0.00
20/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	6174	6	6	6	0.00
20/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	6208	6	6	6	0.00
20/12/2022	2044 On 01-February-24			Bond Future	11.93	76.4580	76.1457	76.4580	0.00
20/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	6866	7	7	7	0.00
20/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	6900	7	7	7	0.00
20/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	6934	7	7	7	0.00
20/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	4781	5	5	5	0.00
20/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	4805	5	5	5	0.00
20/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	4829	5	5	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
20/12/2022	2046 On 02-February-23			Bond Future	113.35	112.0058	113.3471	112.0058	13,685.00
20/12/2022	2046 On 04-May-23			Bond Future	113.56	112.1947	113.5619	112.1947	4,935.00
20/12/2022	2046 On 03-August-23			Bond Future	115.94	114.5440	115.9394	114.5440	0.00
20/12/2022	2046 On 02-November-23			Bond Future	116.31	114.8886	116.3135	114.8886	0.00
20/12/2022	2046 On 01-February-24			Bond Future	118.71	117.2580	118.7125	117.2580	0.00
20/12/2022	2050 On 02-February-23			Bond Future	113.34	113.1463	113.3429	113.1463	10,717.00
20/12/2022	2050 On 04-May-23			Bond Future	115.59	115.3932	115.5930	115.3932	3,359.00
20/12/2022	2050 On 03-August-23			Bond Future	115.83	115.6281	115.8317	115.6281	0.00
20/12/2022	2050 On 02-November-23			Bond Future	118.29	118.0848	118.2925	118.0848	0.00
20/12/2022	2050 On 01-February-24			Bond Future	118.49	118.2797	118.4919	118.2797	0.00
20/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	AL37 On 02-February-23			Index Future	856.20	856.3760	856.2040	856.3760	0.00
20/12/2022	AL37 On 04-May-23			Index Future	872.98	873.1620	872.9820	873.1620	0.00
20/12/2022	AL37 On 03-August-23			Index Future	891.04	891.2260	891.0390	891.2260	0.00
20/12/2022	AL37 On 02-November-23			Index Future	909.76	909.9540	909.7620	909.9540	0.00
20/12/2022	AL37 On 01-February-24			Index Future	928.34	928.5380	928.3420	928.5380	0.00
20/12/2022	AL7T On 02-February-23			Index Future	991.39	991.5830	991.3850	991.5830	0.00
20/12/2022	AL7T On 04-May-23			Index Future	1010.81	1011.0200	1010.8110	1011.0200	0.00
20/12/2022	AL7T On 03-August-23			Index Future	1031.72	1031.9360	1031.7190	1031.9360	0.00
20/12/2022	AL7T On 02-November-23			Index Future	1053.40	1053.6210	1053.3980	1053.6210	0.00
20/12/2022	AL7T On 01-February-24			Index Future	1074.91	1075.1390	1074.9120	1075.1390	0.00
20/12/2022	ALBI On 02-February-23			Index Future	867.60	867.7690	867.5960	867.7690	111.00
20/12/2022	ALBI On 04-May-23			Index Future	884.60	884.7790	884.5960	884.7790	0.00
20/12/2022	ALBI On 03-August-23			Index Future	902.89	903.0840	902.8940	903.0840	0.00
20/12/2022	ALBI On 02-November-23			Index Future	921.87	922.0610	921.8660	922.0610	0.00
20/12/2022	ALBI On 01-February-24			Index Future	940.69	940.8910	940.6940	940.8910	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
20/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	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
20/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2022	ES33 On 02-February-23			Bond Future	12.22	75.4366	75.3498	75.4366	350.00
20/12/2022	ES33 On 04-May-23			Bond Future	12.38	73.1402	73.0513	73.1402	0.00
20/12/2022	ES33 On 03-August-23			Bond Future	12.53	74.6725	74.5813	74.6725	0.00
20/12/2022	ES33 On 02-November-23			Bond Future	12.68	72.4634	72.3702	72.4634	0.00
20/12/2022	ES33 On 01-February-24			Bond Future	12.86	73.9563	73.8614	73.9563	0.00
20/12/2022	ES42 On 02-February-23			Bond Future	12.45	73.9565	73.7969	73.9565	4,195.00
20/12/2022	ES42 On 04-May-23			Bond Future	12.60	71.1624	70.9992	71.1624	0.00
20/12/2022	ES42 On 03-August-23			Bond Future	12.73	72.6541	72.4872	72.6541	0.00
20/12/2022	ES42 On 02-November-23			Bond Future	12.86	69.9354	69.7648	69.9354	0.00
20/12/2022	ES42 On 01-February-24			Bond Future	13.01	71.3753	71.2014	71.3753	0.00
20/12/2022	GOVI On 02-February-23			GOVI	855.35	855.5230	855.3520	855.5230	848.00
20/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	45120	5	5	5	0.00
20/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	45220	5	5	5	0.00
20/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	45320	5	5	5	0.00
20/12/2022	GOVI On 02-February-23	850.82	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
20/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 04-May-23			GOVI	872.11	872.2920	872.1120	872.2920	0.00
20/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	192320	19	19	19	0.00
20/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	192520	19	19	19	0.00
20/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	192420	19	19	19	0.00
20/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 03-August-23			GOVI	890.15	890.3390	890.1520	890.3390	0.00
20/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	529220	53	53	53	0.00
20/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	529320	53	53	53	0.00
20/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	529420	53	53	53	0.00
20/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 02-November-23			GOVI	908.86	909.0480	908.8560	909.0480	0.00
20/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	230560	23	23	23	0.00
20/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	230460	23	23	23	0.00
20/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	230360	23	23	23	0.00
20/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 01-February-24			GOVI	927.42	927.6130	927.4180	927.6130	0.00
20/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	474380	48	47	48	0.00
20/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	474280	48	47	48	0.00
20/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	474180	48	47	48	0.00
20/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/12/2022	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
20/12/2022	IGOV On 02-February-23			Index Future	318.74	318.8020	318.7380	318.8020	671.00
20/12/2022	IGOV On 04-May-23			Index Future	325.06	325.1290	325.0610	325.1290	16.00
20/12/2022	IGOV On 03-August-23			Index Future	331.86	331.9320	331.8620	331.9320	0.00
20/12/2022	IGOV On 02-November-23			Index Future	338.91	338.9820	338.9090	338.9820	0.00
20/12/2022	IGOV On 01-February-24			Index Future	345.90	345.9780	345.9040	345.9780	0.00
20/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.27	92.7350	92.7350	92.7350	0.00
20/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6600	92.6650	92.6600	0.00
20/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3050	92.3200	92.3050	0.00
20/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.72	92.2650	92.2800	92.2650	0.00
20/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.84	92.1500	92.1600	92.1500	0.00
20/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.84	92.1300	92.1600	92.1300	0.00
20/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.86	92.1050	92.1400	92.1050	0.00
20/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.85	92.0900	92.1550	92.0900	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
20/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.85	92.1100	92.1550	92.1100	272.00
20/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.81	92.1300	92.1900	92.1300	0.00
20/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.82	92.1300	92.1850	92.1300	0.00
20/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	7.83	92.1250	92.1750	92.1250	68.00
20/12/2022	R035 On 02-February-23			Bond Future	11.26	88.4913	88.3821	88.4913	145,700.00
20/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	4554	5	5	5	0.00
20/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	10364	10	10	10	0.00
20/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	1242	1	1	1	976.00
20/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	1267	1	1	1	0.00
20/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	838	1	1	1	0.00
20/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	192	0	0	0	976.00
20/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	494	1	0	1	388.00
20/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	856	1	1	1	0.00
20/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	38	0	0	0	582.00
20/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	44	0	0	0	0.00
20/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	50	0	0	0	388.00
20/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	4379	4	4	4	0.00
20/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	875	1	1	1	0.00
20/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	444	0	0	0	0.00
20/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	520	1	1	1	0.00
20/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	4090	4	4	4	582.00
20/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	6008	6	6	6	0.00
20/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	4383	4	4	4	0.00
20/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	4186	4	4	4	0.00
20/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	3112	3	3	3	0.00
20/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	44	0	0	0	976.00
20/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	8521	8	9	8	0.00
20/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	9039	9	9	9	0.00
20/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	3153	3	3	3	0.00
20/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	3194	3	3	3	0.00
20/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	2434	2	2	2	582.00
20/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	2468	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
20/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	536	1	1	1	388.00
20/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	8779	9	9	9	0.00
20/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	576	1	1	1	0.00
20/12/2022	R035 On 04-May-23			Bond Future	11.38	85.7235	85.6117	85.7235	104,314.00
20/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2892	3	3	3	0.00
20/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	577	1	1	1	388.00
20/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	1217	1	1	1	491.00
20/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	7189	7	7	7	0.00
20/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	2757	3	3	3	491.00
20/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	2838	3	3	3	0.00
20/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2865	3	3	3	0.00
20/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	1498	2	1	2	388.00
20/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	10121	10	10	10	0.00
20/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	735	1	1	1	491.00
20/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	6079	6	6	6	0.00
20/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	1364	1	1	1	388.00
20/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	3798	4	4	4	0.00
20/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	6907	7	7	7	0.00
20/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	9910	10	10	10	0.00
20/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	3951	4	4	4	0.00
20/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	3858	4	4	4	0.00
20/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	3828	4	4	4	0.00
20/12/2022	R035 On 03-August-23			Bond Future	11.49	87.4990	87.3844	87.4990	0.00
20/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	5817	6	6	6	0.00
20/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	5851	6	6	6	0.00
20/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	5884	6	6	6	0.00
20/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	3095	3	3	3	0.00
20/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	3114	3	3	3	0.00
20/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	3134	3	3	3	0.00
20/12/2022	R035 On 02-November-23			Bond Future	11.60	84.8324	84.7153	84.8324	0.00
20/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	4080	4	4	4	0.00
20/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	4025	4	4	4	0.00
20/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	4052	4	4	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
20/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	5035	5	5	5	0.00
20/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	5063	5	5	5	0.00
20/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	5007	5	5	5	0.00
20/12/2022	R035 On 01-February-24			Bond Future	11.73	86.5623	86.4429	86.5623	0.00
20/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	6097	6	6	6	0.00
20/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	6160	6	6	6	0.00
20/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	6128	6	6	6	0.00
20/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	3721	4	4	4	0.00
20/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	3741	4	4	4	0.00
20/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	3701	4	4	4	0.00
20/12/2022	R186 On 02-February-23			Bond Future	8.77	106.9872	106.9388	106.9872	72,579.00
20/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	218	0	0	0	0.00
20/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	201	0	0	0	0.00
20/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	209	0	0	0	0.00
20/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	1686	2	2	2	0.00
20/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	1712	2	2	2	0.00
20/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	1661	2	2	2	0.00
20/12/2022	R186 On 04-May-23			Bond Future	8.84	109.0856	109.0356	109.0856	12,216.00
20/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	1472	2	1	2	0.00
20/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	1489	2	1	2	0.00
20/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	1505	2	2	2	0.00
20/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	1520	2	2	2	0.00
20/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	1505	1	2	1	0.00
20/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	1535	2	2	2	0.00
20/12/2022	R186 On 03-August-23			Bond Future	8.88	106.0377	105.9862	106.0377	0.00
20/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	3415	3	3	3	0.00
20/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	3458	3	3	3	0.00
20/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	3436	3	3	3	0.00
20/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	942	1	1	1	0.00
20/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	949	1	1	1	0.00
20/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	935	1	1	1	0.00
20/12/2022	R186 On 02-November-23			Bond Future	8.91	108.2677	108.2149	108.2677	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
20/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	4778	5	5	5	0.00
20/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	2695	3	3	3	0.00
20/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	2713	3	3	3	0.00
20/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	2731	3	3	3	0.00
20/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	2295	2	2	2	1,715.00
20/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	1398	1	1	1	0.00
20/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	1407	1	1	1	0.00
20/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	1416	1	1	1	0.00
20/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	734	1	1	1	1,715.00
20/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	1640	2	2	2	0.00
20/12/2022	R186 On 01-February-24			Bond Future	8.97	105.1701	105.1165	105.1701	0.00
20/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	2854	3	3	3	0.00
20/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	2819	3	3	3	0.00
20/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	2836	3	3	3	0.00
20/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	1475	1	1	1	0.00
20/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	1491	1	1	1	0.00
20/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	1483	1	1	1	0.00
20/12/2022	R197 On 02-February-23			Bond Future	328.56	328.8912	328.5645	328.8912	977.00
20/12/2022	R197 On 04-May-23			Bond Future	335.09	335.4224	335.0872	335.4224	0.00
20/12/2022	R197 On 03-August-23			Bond Future	333.03	333.3777	333.0341	333.3777	0.00
20/12/2022	R197 On 02-November-23			Bond Future	340.11	340.4612	340.1098	340.4612	0.00
20/12/2022	R202 On 02-February-23			Bond Future	244.89	244.8998	244.8888	244.8998	5,950.00
20/12/2022	R202 On 04-May-23			Bond Future	249.75	249.7631	249.7503	249.7631	0.00
20/12/2022	R202 On 03-August-23			Bond Future	250.16	250.1759	250.1618	250.1759	0.00
20/12/2022	R202 On 02-November-23			Bond Future	255.48	255.4910	255.4762	255.4910	0.00
20/12/2022	R202 On 01-February-24			Bond Future	255.79	255.8074	255.7930	255.8074	0.00
20/12/2022	R209 On 02-February-23			Bond Future	11.25	68.4104	68.3136	68.4104	31,504.00
20/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	653	1	1	1	0.00
20/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	623	1	1	1	0.00
20/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	638	1	1	1	0.00
20/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	2998	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
20/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	3075	3	3	3	0.00
20/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	3036	3	3	3	0.00
20/12/2022	R209 On 04-May-23			Bond Future	11.36	66.6007	66.5015	66.6007	2,635.00
20/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	6553	7	7	7	0.00
20/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	3378	3	3	3	1,000.00
20/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	2126	2	2	2	0.00
20/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	2376	2	2	2	0.00
20/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	2353	2	2	2	0.00
20/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	2330	2	2	2	0.00
20/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	640	1	1	1	500.00
20/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	7949	8	8	8	0.00
20/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	3690	4	4	4	0.00
20/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	3661	4	4	4	0.00
20/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	2673	3	3	3	0.00
20/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	3633	4	4	4	0.00
20/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	3951	4	4	4	6,250.00
20/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	1174	1	1	1	8,500.00
20/12/2022	R209 On 03-August-23			Bond Future	11.45	67.9804	67.8790	67.9804	0.00
20/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	5117	5	5	5	0.00
20/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	5058	5	5	5	0.00
20/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	5087	5	5	5	0.00
20/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	2733	3	3	3	0.00
20/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	2768	3	3	3	0.00
20/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	2751	3	3	3	0.00
20/12/2022	R209 On 02-November-23			Bond Future	11.55	66.2576	66.1539	66.2576	0.00
20/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	3516	4	4	4	0.00
20/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	3468	4	3	4	0.00
20/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	3492	4	3	4	0.00
20/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	4524	4	5	4	0.00
20/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	4550	5	5	5	0.00
20/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	4498	4	4	4	0.00
20/12/2022	R209 On 01-February-24			Bond Future	11.66	67.6086	67.5029	67.6086	0.00
20/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	5412	5	5	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
20/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	5440	6	5	6	0.00
20/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	5468	6	5	6	0.00
20/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	3222	3	3	3	0.00
20/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	3240	3	3	3	0.00
20/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	3258	3	3	3	0.00
20/12/2022	R210 On 02-February-23			Bond Future	221.02	221.0355	221.0216	221.0355	372.00
20/12/2022	R210 On 04-May-23			Bond Future	222.32	222.3395	222.3239	222.3395	0.00
20/12/2022	R210 On 03-August-23			Bond Future	226.98	226.9945	226.9778	226.9945	0.00
20/12/2022	R210 On 02-November-23			Bond Future	228.63	228.6505	228.6331	228.6505	0.00
20/12/2022	R210 On 01-February-24			Bond Future	233.35	233.3665	233.3491	233.3665	0.00
20/12/2022	R213 On 02-February-23			Bond Future	10.61	83.8751	83.8346	83.8751	38,255.00
20/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	3	0	0	0	476.00
20/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	462	0	0	0	0.00
20/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	861	1	1	1	912.00
20/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	477	0	0	0	0.00
20/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	220	0	0	0	0.00
20/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	7038	7	7	7	0.00
20/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	492	1	0	1	0.00
20/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	699	1	1	1	0.00
20/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	1936	2	2	2	476.00
20/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	78	0	0	0	912.00
20/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	2332	2	2	2	0.00
20/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	1720	2	2	2	0.00
20/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	2300	2	2	2	0.00
20/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	2365	2	2	2	0.00
20/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	7132	7	7	7	0.00
20/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	3088	3	3	3	476.00
20/12/2022	R213 On 04-May-23			Bond Future	10.73	81.9682	81.9264	81.9682	0.00
20/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	2589	3	3	3	0.00
20/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	2566	3	3	3	0.00
20/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	2613	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
20/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	2511	3	3	3	0.00
20/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	2555	3	3	3	0.00
20/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	2533	3	3	3	0.00
20/12/2022	R213 On 03-August-23			Bond Future	10.83	83.6657	83.6226	83.6657	0.00
20/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	5352	5	5	5	0.00
20/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	5323	5	5	5	0.00
20/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	5381	5	5	5	0.00
20/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	1945	2	2	2	0.00
20/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	1958	2	2	2	0.00
20/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	1932	2	2	2	0.00
20/12/2022	R213 On 02-November-23			Bond Future	10.94	81.8704	81.8263	81.8704	0.00
20/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	3763	4	4	4	0.00
20/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	3739	4	4	4	0.00
20/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	3788	4	4	4	0.00
20/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	2955	3	3	3	0.00
20/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	2991	3	3	3	0.00
20/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	2973	3	3	3	0.00
20/12/2022	R213 On 01-February-24			Bond Future	11.07	83.5403	83.4954	83.5403	0.00
20/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	5146	5	5	5	0.00
20/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	5119	5	5	5	0.00
20/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	5093	5	5	5	0.00
20/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	2489	2	2	2	0.00
20/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	2475	2	2	2	0.00
20/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	2462	2	2	2	0.00
20/12/2022	R214 On 02-February-23			Bond Future	11.37	65.9850	65.8285	65.9850	71,030.00
20/12/2022	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
20/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	122	0	0	0	0.00
20/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	665	1	1	1	2,300.00
20/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	3068	3	3	3	0.00
20/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	1007	1	1	1	0.00
20/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	2380	2	2	2	2,300.00
20/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	832	1	1	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
20/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	1028	1	1	1	0.00
20/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	967	1	1	1	0.00
20/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	987	1	1	1	0.00
20/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	2583	3	3	3	0.00
20/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	2618	3	3	3	0.00
20/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	3272	3	3	3	0.00
20/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	2875	3	3	3	0.00
20/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	1188	1	1	1	0.00
20/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	2548	2	3	2	0.00
20/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	2513	2	3	2	0.00
20/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	853	1	1	1	0.00
20/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	6280	6	6	6	0.00
20/12/2022	R214 On 02-February-23		Put	Bond Future	34171	34	34	34	0.00
20/12/2022	R214 On 04-May-23			Bond Future	11.47	63.9809	63.8210	63.9809	0.00
20/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2877	3	3	3	0.00
20/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	2824	3	3	3	0.00
20/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	2851	3	3	3	0.00
20/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	3389	3	3	3	0.00
20/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	3416	3	3	3	0.00
20/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	3362	3	3	3	0.00
20/12/2022	R214 On 03-August-23			Bond Future	11.56	65.3061	65.1425	65.3061	0.00
20/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	5742	6	6	6	0.00
20/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	5679	6	6	6	0.00
20/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	5710	6	6	6	0.00
20/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	2758	3	3	3	0.00
20/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	2775	3	3	3	0.00
20/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	2741	3	3	3	0.00
20/12/2022	R214 On 02-November-23			Bond Future	11.65	63.3787	63.2116	63.3787	0.00
20/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	3848	4	4	4	0.00
20/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	3799	4	4	4	0.00
20/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	3824	4	4	4	0.00
20/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	4818	5	5	5	0.00
20/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	4846	5	5	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
20/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	4790	5	5	5	0.00
20/12/2022	R214 On 01-February-24			Bond Future	11.76	64.6712	64.5008	64.6712	0.00
20/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	5686	6	6	6	0.00
20/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	5715	6	6	6	0.00
20/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	5743	6	6	6	0.00
20/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	3753	4	4	4	0.00
20/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	3773	4	4	4	0.00
20/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	3792	4	4	4	0.00
20/12/2022	R248 On 02-February-23			Bond Future	11.34	82.6203	82.4570	82.6203	247,738.00
20/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	223	0	0	0	0.00
20/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	1261	1	1	1	0.00
20/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	1287	1	1	1	0.00
20/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	1368	1	1	1	0.00
20/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	1110	1	1	1	2,900.00
20/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	3115	3	3	3	2,900.00
20/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	3543	4	4	4	0.00
20/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	1314	1	1	1	0.00
20/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	3093	3	3	3	0.00
20/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	3008	3	3	3	0.00
20/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	1186	1	1	1	0.00
20/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	1400	1	1	1	0.00
20/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	3452	3	3	3	0.00
20/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	3136	3	3	3	0.00
20/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	3180	3	3	3	0.00
20/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	7007	7	7	7	0.00
20/12/2022	R248 On 04-May-23			Bond Future	11.44	79.7816	79.6146	79.7816	10,946.00
20/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	3566	4	4	4	0.00
20/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	3532	4	4	4	0.00
20/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	3599	4	4	4	0.00
20/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	4194	4	4	4	0.00
20/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	4261	4	4	4	0.00
20/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	4227	4	4	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
20/12/2022	R248 On 03-August-23			Bond Future	11.53	81.3965	81.2257	81.3965	0.00
20/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	7039	7	7	7	0.00
20/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	7000	7	7	7	0.00
20/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	7077	7	7	7	0.00
20/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	3465	3	3	3	0.00
20/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	3508	3	4	3	0.00
20/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	3486	3	3	3	0.00
20/12/2022	R248 On 02-November-23			Bond Future	11.62	78.6844	78.5099	78.6844	13,000.00
20/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	4933	5	5	5	0.00
20/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	4901	5	5	5	0.00
20/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	4869	5	5	5	0.00
20/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	5768	6	6	6	0.00
20/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	5835	6	6	6	0.00
20/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	5802	6	6	6	0.00
20/12/2022	R248 On 01-February-24			Bond Future	11.72	80.3259	80.1479	80.3259	0.00
20/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	7166	7	7	7	0.00
20/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	7130	7	7	7	0.00
20/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	7094	7	7	7	0.00
20/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	4490	4	4	4	0.00
20/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	4466	4	4	4	0.00
20/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	4443	4	4	4	0.00