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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/01/2023 TO: 16/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	2025 On 02-February-23			Bond Future	166.30	166.3004	166.3021	166.3004	6,560.00
16/01/2023	2025 On 04-May-23			Bond Future	169.56	169.5617	169.5621	169.5617	4,799.00
16/01/2023	2025 On 03-August-23			Bond Future	171.25	171.2522	171.2522	171.2522	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
16/01/2023	2025 On 02-November-23			Bond Future	174.71	174.7133	174.7134	174.7133	0.00
16/01/2023	2025 On 01-February-24			Bond Future	176.45	176.4462	176.4466	176.4462	0.00
16/01/2023	2029 On 02-February-23			Bond Future	120.88	121.0830	120.8801	121.0830	1,476.00
16/01/2023	2029 On 04-May-23			Bond Future	121.95	122.1622	121.9542	122.1622	213.00
16/01/2023	2029 On 03-August-23			Bond Future	124.42	124.6365	124.4241	124.6365	0.00
16/01/2023	2029 On 02-November-23			Bond Future	125.61	125.8262	125.6096	125.8262	0.00
16/01/2023	2029 On 01-February-24			Bond Future	128.14	128.3643	128.1435	128.3643	0.00
16/01/2023	2030 On 02-February-23			Bond Future	9.88	91.2022	90.8067	91.2022	50,778.00
16/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7359	8	7	8	5,000.00
16/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	3	0	0	0	388.00
16/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
16/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	592	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	958	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	681	1	1	1	388.00
16/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1159	1	1	1	0.00
16/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5714	6	6	6	0.00
16/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5544	6	6	6	0.00
16/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	2	0	0	0	0.00
16/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	352	1	0	1	0.00
16/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	15	0	0	0	0.00
16/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	614	1	1	1	0.00
16/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1130	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1100	1	1	1	0.00
16/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6519	7	7	7	5,000.00
16/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	10	0	0	0	388.00
16/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	5	0	0	0	0.00
16/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	578	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	701	1	1	1	102.00
16/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	3277	3	3	3	0.00
16/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5187	5	5	5	0.00
16/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1407	1	1	1	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3853	3	4	3	0.00
16/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4048	4	4	4	0.00
16/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	12	0	0	0	0.00
16/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	594	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	611	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1009	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	936	1	1	1	0.00
16/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1035	1	1	1	0.00
16/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	2	0	0	0	0.00
16/01/2023	2030 On 04-May-23			Bond Future	9.99	92.9686	92.5647	92.9686	67,234.00
16/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1288	1	1	1	150.00
16/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10852	11	11	11	0.00
16/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7348	8	7	8	0.00
16/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8886	9	9	9	0.00
16/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3979	4	4	4	350.00
16/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10591	11	11	11	0.00
16/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3637	4	4	4	0.00
16/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	568	1	1	1	388.00
16/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6330	7	6	7	0.00
16/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3278	4	3	4	479.00
16/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3576	4	4	4	0.00
16/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3607	4	4	4	0.00
16/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1451	2	1	2	479.00
16/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1667	2	2	2	388.00
16/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2156	2	2	2	1,080.00
16/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2105	2	2	2	0.00
16/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2617	2	3	2	0.00
16/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2906	3	3	3	0.00
16/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1200	1	1	1	0.00
16/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1213	1	1	1	0.00
16/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1354	1	1	1	0.00
16/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	471	0	0	0	150.00
16/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5036	5	5	5	0.00

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16/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3159	3	3	3	0.00
16/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1187	1	1	1	0.00
16/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	83	0	0	0	479.00
16/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1050	1	1	1	0.00
16/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	182	0	0	0	1,080.00
16/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	336	0	0	0	388.00
16/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	73	0	0	0	350.00
16/01/2023	2030 On 03-August-23			Bond Future	10.09	90.8225	90.4103	90.8225	0.00
16/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10444	11	10	11	0.00
16/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6299	7	6	7	0.00
16/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11478	12	11	12	0.00
16/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6234	7	6	7	0.00
16/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6267	7	6	7	0.00
16/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3422	4	3	4	1,012.00
16/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4110	4	4	4	350.00
16/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1692	2	2	2	0.00
16/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	938	1	1	1	0.00
16/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	954	1	1	1	0.00
16/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	189	0	0	0	350.00
16/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2070	2	2	2	0.00
16/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	275	0	0	0	1,012.00
16/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	946	1	1	1	0.00
16/01/2023	2030 On 02-November-23			Bond Future	10.19	92.6369	92.2166	92.6369	149.00
16/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4712	5	5	5	0.00
16/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4657	5	5	5	0.00
16/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4684	5	5	5	0.00
16/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2089	2	2	2	0.00
16/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2102	2	2	2	0.00
16/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2075	2	2	2	0.00
16/01/2023	2030 On 01-February-24			Bond Future	10.30	90.4792	90.0506	90.4792	0.00
16/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5984	6	6	6	0.00
16/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5955	6	6	6	0.00
16/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6012	6	6	6	0.00

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16/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1743	2	2	2	0.00
16/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1764	2	2	2	0.00
16/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1754	2	2	2	0.00
16/01/2023	2032 On 02-February-23			Bond Future	10.49	90.4223	89.9480	90.4223	71,008.00
16/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10922	11	11	11	0.00
16/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	6763	7	7	7	0.00
16/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
16/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	243	0	0	0	0.00
16/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	637	1	1	1	0.00
16/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	467	1	0	1	8,000.00
16/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	660	1	1	1	0.00
16/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6054	7	6	7	0.00
16/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	51	0	0	0	750.00
16/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
16/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	328	1	0	1	500.00
16/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	951	1	1	1	0.00
16/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	684	1	1	1	0.00
16/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1501	2	2	2	750.00
16/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5153	6	5	6	0.00
16/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4916	5	5	5	0.00
16/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	565	0	1	0	0.00
16/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	41	0	0	0	8,000.00
16/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	34	0	0	0	8,000.00
16/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1170	1	1	1	0.00
16/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	906	1	1	1	454.00
16/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1778	2	2	2	0.00
16/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5625	5	6	5	0.00
16/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	3140	3	3	3	0.00
16/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	16	0	0	0	0.00
16/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1199	1	1	1	0.00
16/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1486	1	1	1	0.00
16/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1229	1	1	1	0.00

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16/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2018	2	2	2	454.00
16/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6548	6	7	6	0.00
16/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	9	0	0	0	500.00
16/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
16/01/2023	2032 On 04-May-23			Bond Future	10.60	88.0133	87.5291	88.0133	129,096.00
16/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2616	3	3	3	400.00
16/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3347	4	3	4	0.00
16/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3378	4	3	4	0.00
16/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2375	3	2	3	730.00
16/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1273	1	1	1	730.00
16/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13183	14	13	14	0.00
16/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3409	4	3	4	0.00
16/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5034	5	5	5	400.00
16/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	3957	4	4	4	0.00
16/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1636	2	2	2	730.00
16/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1939	2	2	2	0.00
16/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	80	0	0	0	400.00
16/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	4291	4	4	4	0.00
16/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2747	3	3	3	0.00
16/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1959	2	2	2	0.00
16/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1978	2	2	2	0.00
16/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2523	2	3	2	0.00
16/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1187	1	1	1	0.00
16/01/2023	2032 On 03-August-23			Bond Future	10.71	89.7756	89.2815	89.7756	2,600.00
16/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6653	7	7	7	0.00
16/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6688	7	7	7	0.00
16/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7180	8	7	8	5,000.00
16/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6723	7	7	7	0.00
16/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1144	1	1	1	1,500.00
16/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2379	3	2	3	1,500.00
16/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	4457	4	4	4	0.00
16/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6962	7	7	7	0.00
16/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1568	1	2	1	0.00

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16/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1423	1	1	1	0.00
16/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1579	1	2	1	0.00
16/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1591	1	2	1	0.00
16/01/2023	2032 On 02-November-23			Bond Future	10.82	87.4098	86.9059	87.4098	0.00
16/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4883	5	5	5	0.00
16/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4912	5	5	5	0.00
16/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4942	5	5	5	0.00
16/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2893	3	3	3	0.00
16/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2912	3	3	3	0.00
16/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2930	3	3	3	0.00
16/01/2023	2032 On 01-February-24			Bond Future	10.94	89.1523	88.6385	89.1523	0.00
16/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6588	7	7	7	0.00
16/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6525	7	7	7	0.00
16/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6556	7	7	7	0.00
16/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2357	2	2	2	0.00
16/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2371	2	2	2	0.00
16/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2344	2	2	2	0.00
16/01/2023	2033 On 02-February-23			Bond Future	117.11	117.1068	117.1115	117.1068	7,011.00
16/01/2023	2033 On 04-May-23			Bond Future	118.02	118.0174	118.0212	118.0174	299.00
16/01/2023	2033 On 03-August-23			Bond Future	120.41	120.4076	120.4113	120.4076	0.00
16/01/2023	2033 On 02-November-23			Bond Future	121.43	121.4215	121.4254	121.4215	0.00
16/01/2023	2033 On 01-February-24			Bond Future	123.87	123.8709	123.8749	123.8709	0.00
16/01/2023	2037 On 02-February-23			Bond Future	11.25	81.8673	80.9973	81.8673	91,325.00
16/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	687	1	1	1	577.00
16/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	577	1	1	1	0.00
16/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4221	5	4	5	0.00
16/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	557	1	1	1	0.00
16/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	537	1	1	1	0.00
16/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1875	1	2	1	0.00
16/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1834	1	2	1	0.00
16/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1793	1	2	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
16/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	101	0	0	0	577.00
16/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1599	1	2	1	0.00
16/01/2023	2037 On 04-May-23			Bond Future	11.37	83.4530	82.5654	83.4530	43,575.00
16/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12462	13	12	13	0.00
16/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2794	3	3	3	0.00
16/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4341	5	4	5	400.00
16/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1988	2	2	2	400.00
16/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4939	6	5	6	0.00
16/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2733	3	3	3	0.00
16/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2764	3	3	3	0.00
16/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1792	2	2	2	703.00
16/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4303	4	4	4	0.00
16/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3111	3	3	3	0.00
16/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3140	3	3	3	0.00
16/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4010	4	4	4	0.00
16/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	224	0	0	0	400.00
16/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1987	2	2	2	0.00
16/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1696	1	2	1	703.00
16/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3082	3	3	3	0.00
16/01/2023	2037 On 03-August-23			Bond Future	11.48	80.8660	79.9605	80.8660	0.00
16/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6234	7	6	7	0.00
16/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6198	7	6	7	0.00
16/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6162	7	6	7	0.00
16/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2629	2	3	2	0.00
16/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2611	2	3	2	0.00
16/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2593	2	3	2	0.00
16/01/2023	2037 On 02-November-23			Bond Future	11.60	82.4815	81.5579	82.4815	0.00
16/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4557	5	5	5	0.00
16/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4587	5	5	5	0.00
16/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4617	5	5	5	0.00
16/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4826	4	5	4	0.00
16/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4799	4	5	4	0.00
16/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4772	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
16/01/2023	2037 On 01-February-24			Bond Future	11.72	79.8706	78.9288	79.8706	0.00
16/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6928	8	7	8	0.00
16/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6960	8	7	8	0.00
16/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6994	8	7	8	0.00
16/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3709	3	4	3	0.00
16/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3728	3	4	3	0.00
16/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3747	3	4	3	0.00
16/01/2023	2038 On 02-February-23			Bond Future	129.47	129.7835	129.4733	129.7835	2,363.00
16/01/2023	2038 On 04-May-23			Bond Future	132.01	132.3287	132.0114	132.3287	2,863.00
16/01/2023	2038 On 03-August-23			Bond Future	132.72	133.0471	132.7232	133.0471	0.00
16/01/2023	2038 On 02-November-23			Bond Future	135.41	135.7360	135.4055	135.7360	0.00
16/01/2023	2038 On 01-February-24			Bond Future	136.12	136.4585	136.1215	136.4585	0.00
16/01/2023	2040 On 02-February-23			Bond Future	11.40	83.4086	82.3440	83.4086	118,457.00
16/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4263	5	4	5	0.00
16/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	1	0	0	0	388.00
16/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	1	0	0	0	0.00
16/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	449	1	0	1	0.00
16/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	431	1	0	1	0.00
16/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5356	6	5	6	0.00
16/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5191	6	5	6	0.00
16/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	234	1	0	1	388.00
16/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	203	0	0	0	0.00
16/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	607	1	1	1	563.00
16/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	467	1	0	1	0.00
16/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2263	2	2	2	0.00
16/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1943	1	2	1	0.00
16/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	129	0	0	0	563.00
16/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3098	2	3	2	0.00
16/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	66	0	0	0	0.00
16/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	58	0	0	0	388.00
16/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3269	2	3	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
16/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2311	2	2	2	0.00
16/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2360	2	2	2	0.00
16/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8383	7	8	7	0.00
16/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8161	7	8	7	0.00
16/01/2023	2040 On 04-May-23			Bond Future	11.51	85.0241	83.9382	85.0241	18,586.00
16/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11336	12	11	12	0.00
16/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3131	4	3	4	486.00
16/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5226	6	5	6	0.00
16/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2906	4	3	4	0.00
16/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2938	4	3	4	0.00
16/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1185	2	1	2	486.00
16/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1575	2	2	2	388.00
16/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1834	2	2	2	684.00
16/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	439	1	0	1	388.00
16/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8343	9	8	9	0.00
16/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2970	4	3	4	0.00
16/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3488	3	3	3	0.00
16/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6337	6	6	6	0.00
16/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	952	1	1	1	388.00
16/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	461	0	0	0	486.00
16/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1954	2	2	2	684.00
16/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9594	9	10	9	0.00
16/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4952	4	5	4	0.00
16/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5430	5	5	5	0.00
16/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3520	3	4	3	0.00
16/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3552	3	4	3	0.00
16/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3334	3	3	3	0.00
16/01/2023	2040 On 03-August-23			Bond Future	11.63	82.2182	81.1104	82.2182	0.00
16/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6500	7	7	7	0.00
16/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6538	7	7	7	0.00
16/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6575	7	7	7	0.00
16/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2979	3	3	3	0.00
16/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2999	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
16/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	3019	3	3	3	0.00
16/01/2023	2040 On 02-November-23			Bond Future	11.74	83.8606	82.7307	83.8606	84.00
16/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4632	5	5	5	0.00
16/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4570	5	5	5	0.00
16/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4601	5	5	5	0.00
16/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5533	5	6	5	0.00
16/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5472	5	5	5	0.00
16/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5503	5	6	5	0.00
16/01/2023	2040 On 01-February-24			Bond Future	11.86	81.0269	79.8746	81.0269	0.00
16/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7211	8	7	8	0.00
16/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7142	8	7	8	0.00
16/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7176	8	7	8	0.00
16/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4372	4	4	4	0.00
16/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4394	4	4	4	0.00
16/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4350	4	4	4	0.00
16/01/2023	2044 On 02-February-23			Bond Future	11.42	80.1118	79.0592	80.1118	67,437.00
16/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2557	3	3	3	0.00
16/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	69	0	0	0	2,500.00
16/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	515	1	1	1	0.00
16/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	597	1	1	1	0.00
16/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3823	5	4	5	0.00
16/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3300	4	3	4	0.00
16/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	262	1	0	1	2,500.00
16/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	2	0	0	0	0.00
16/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	495	1	0	1	0.00
16/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	476	1	0	1	0.00
16/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	406	1	0	1	1,700.00
16/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2324	3	2	3	1,700.00
16/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2051	2	2	2	0.00
16/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	536	0	1	0	0.00
16/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2334	2	2	2	0.00
16/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2286	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
16/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7889	7	8	7	0.00
16/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3077	2	3	2	0.00
16/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	457	0	0	0	2,500.00
16/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	276	0	0	0	0.00
16/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	194	0	0	0	4,000.00
16/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2237	2	2	2	0.00
16/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2535	2	3	2	0.00
16/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4638	4	5	4	0.00
16/01/2023	2044 On 04-May-23			Bond Future	11.53	81.6634	80.5898	81.6634	23,048.00
16/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4106	5	4	5	0.00
16/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5067	6	5	6	0.00
16/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6090	7	6	7	0.00
16/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2996	4	3	4	0.00
16/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2932	4	3	4	0.00
16/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2964	4	3	4	0.00
16/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3671	3	4	3	0.00
16/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3704	3	4	3	0.00
16/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2716	2	3	2	4,115.00
16/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3639	3	4	3	0.00
16/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1695	1	2	1	1,500.00
16/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2150	2	2	2	4,115.00
16/01/2023	2044 On 03-August-23			Bond Future	11.64	78.9155	77.8202	78.9155	0.00
16/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6453	7	6	7	0.00
16/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6378	7	6	7	0.00
16/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6415	7	6	7	0.00
16/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3237	3	3	3	0.00
16/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3259	3	3	3	0.00
16/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3216	3	3	3	0.00
16/01/2023	2044 On 02-November-23			Bond Future	11.74	80.4919	79.3748	80.4919	0.00
16/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4591	5	5	5	0.00
16/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4622	5	5	5	0.00
16/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4654	5	5	5	0.00
16/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5733	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
16/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5765	5	6	5	0.00
16/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5798	5	6	5	0.00
16/01/2023	2044 On 01-February-24			Bond Future	11.85	77.7162	76.5769	77.7162	0.00
16/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7123	8	7	8	0.00
16/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7158	8	7	8	0.00
16/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7192	8	7	8	0.00
16/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4608	4	5	4	0.00
16/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4631	4	5	4	0.00
16/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4654	4	5	4	0.00
16/01/2023	2046 On 02-February-23			Bond Future	116.68	116.6799	116.6848	116.6799	8,854.00
16/01/2023	2046 On 04-May-23			Bond Future	116.94	116.9325	116.9366	116.9325	10,850.00
16/01/2023	2046 On 03-August-23			Bond Future	119.31	119.3011	119.3050	119.3011	0.00
16/01/2023	2046 On 02-November-23			Bond Future	119.63	119.6235	119.6276	119.6235	0.00
16/01/2023	2046 On 01-February-24			Bond Future	122.04	122.0360	122.0403	122.0360	0.00
16/01/2023	2050 On 02-February-23			Bond Future	117.48	117.4990	117.4830	117.4990	4,161.00
16/01/2023	2050 On 04-May-23			Bond Future	119.79	119.8031	119.7858	119.8031	9,967.00
16/01/2023	2050 On 03-August-23			Bond Future	120.03	120.0494	120.0313	120.0494	0.00
16/01/2023	2050 On 02-November-23			Bond Future	122.46	122.4756	122.4572	122.4756	0.00
16/01/2023	2050 On 01-February-24			Bond Future	122.68	122.7028	122.6844	122.7028	0.00
16/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	AL37 On 02-February-23			Index Future	869.15	870.1620	869.1480	870.1620	0.00
16/01/2023	AL37 On 04-May-23			Index Future	885.96	887.0100	885.9550	887.0100	0.00
16/01/2023	AL37 On 03-August-23			Index Future	903.68	904.7640	903.6820	904.7640	0.00
16/01/2023	AL37 On 02-November-23			Index Future	921.74	922.8450	921.7420	922.8450	0.00
16/01/2023	AL37 On 01-February-24			Index Future	940.14	941.2630	940.1420	941.2630	0.00
16/01/2023	AL7T On 02-February-23			Index Future	1007.79	1012.4320	1007.7880	1012.4320	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
16/01/2023	AL7T On 04-May-23			Index Future	1027.28	1032.0360	1027.2760	1032.0360	0.00
16/01/2023	AL7T On 03-August-23			Index Future	1047.83	1052.6920	1047.8310	1052.6920	0.00
16/01/2023	AL7T On 02-November-23			Index Future	1068.77	1073.7290	1068.7720	1073.7290	0.00
16/01/2023	AL7T On 01-February-24			Index Future	1090.11	1095.1580	1090.1070	1095.1580	0.00
16/01/2023	ALBI On 02-February-23			Index Future	878.06	884.5130	878.0560	884.5130	111.00
16/01/2023	ALBI On 04-May-23			Index Future	895.04	901.6400	895.0350	901.6400	17.00
16/01/2023	ALBI On 03-August-23			Index Future	912.94	919.6870	912.9440	919.6870	0.00
16/01/2023	ALBI On 02-November-23			Index Future	931.19	938.0650	931.1890	938.0650	0.00
16/01/2023	ALBI On 01-February-24			Index Future	949.78	956.7870	949.7780	956.7870	0.00
16/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2023	ES33 On 02-February-23			Bond Future	12.04	76.8838	76.2149	76.8838	350.00
16/01/2023	ES33 On 04-May-23			Bond Future	12.19	74.5974	73.9148	74.5974	0.00
16/01/2023	ES33 On 03-August-23			Bond Future	12.34	76.1087	75.4120	76.1087	0.00
16/01/2023	ES33 On 02-November-23			Bond Future	12.51	73.8524	73.1417	73.8524	0.00
16/01/2023	ES33 On 01-February-24			Bond Future	12.69	75.3408	74.6158	75.3408	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
16/01/2023	ES42 On 02-February-23			Bond Future	12.36	75.1667	74.2963	75.1667	4,195.00
16/01/2023	ES42 On 04-May-23			Bond Future	12.51	72.3780	71.4899	72.3780	0.00
16/01/2023	ES42 On 03-August-23			Bond Future	12.64	73.8447	72.9385	73.8447	0.00
16/01/2023	ES42 On 02-November-23			Bond Future	12.79	71.0746	70.1501	71.0746	0.00
16/01/2023	ES42 On 01-February-24			Bond Future	12.94	72.5062	71.5632	72.5062	0.00
16/01/2023	GOVI On 02-February-23			GOVI	865.88	872.2050	865.8810	872.2050	846.00
16/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	150410	21	15	21	0.00
16/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	150610	21	15	21	0.00
16/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	150510	21	15	21	0.00
16/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 04-May-23			GOVI	882.63	889.0930	882.6250	889.0930	0.00
16/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	297450	36	30	36	0.00
16/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	297550	36	30	36	0.00
16/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	297650	36	30	36	0.00
16/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 03-August-23			GOVI	900.29	906.8880	900.2850	906.8880	0.00
16/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	630550	70	63	70	0.00
16/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	630650	70	63	70	0.00
16/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	630750	70	63	70	0.00
16/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 02-November-23			GOVI	918.28	925.0120	918.2780	925.0120	0.00
16/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	324780	39	32	39	0.00
16/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	324680	39	32	39	0.00
16/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	324580	39	32	39	0.00
16/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 02-November-23	885.82	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
16/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 01-February-24			GOVI	936.61	943.4730	936.6080	943.4730	0.00
16/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	566280	63	57	63	0.00
16/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	566180	63	57	63	0.00
16/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	566080	63	57	63	0.00
16/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2023	IGOV On 02-February-23			Index Future	328.85	328.9820	328.8540	328.9820	640.00
16/01/2023	IGOV On 04-May-23			Index Future	335.30	335.4330	335.2950	335.4330	16.00
16/01/2023	IGOV On 03-August-23			Index Future	342.08	342.2270	342.0830	342.2270	0.00
16/01/2023	IGOV On 02-November-23			Index Future	349.00	349.1440	348.9980	349.1440	0.00
16/01/2023	IGOV On 01-February-24			Index Future	356.04	356.1890	356.0410	356.1890	0.00
16/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
16/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.31	92.6850	92.6950	92.6850	0.00
16/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.57	92.4350	92.4300	92.4350	0.00
16/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.60	92.4200	92.4050	92.4200	0.00
16/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.71	92.3350	92.2900	92.3350	0.00
16/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.71	92.3350	92.2900	92.3350	0.00
16/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.74	92.3300	92.2650	92.3300	0.00
16/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.66	92.3900	92.3400	92.3900	75.00
16/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.37	92.6700	92.6350	92.6700	272.00
16/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.8150	92.7150	92.8150	0.00
16/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.21	92.8850	92.7900	92.8850	0.00
16/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.19	92.9400	92.8100	92.9400	68.00
16/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.29	92.8100	92.7150	92.8100	0.00
16/01/2023	R035 On 02-February-23			Bond Future	11.06	90.3273	89.5288	90.3273	112,524.00
16/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11467	12	11	12	0.00
16/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5207	6	5	6	0.00
16/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	227	0	0	0	388.00
16/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	33	0	0	0	976.00
16/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	581	1	1	1	0.00
16/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	561	1	1	1	0.00
16/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1065	2	1	2	0.00
16/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1035	2	1	2	976.00
16/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4999	6	5	6	0.00
16/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	1	0	0	0	388.00
16/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	1	0	0	0	0.00
16/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	1	0	0	0	582.00
16/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	187	0	0	0	0.00
16/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	249	1	0	1	0.00
16/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	602	1	1	1	0.00
16/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1693	1	2	1	0.00
16/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4702	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
16/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2672	2	3	2	582.00
16/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2773	2	3	2	0.00
16/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2980	2	3	2	0.00
16/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7856	7	8	7	0.00
16/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	7326	7	7	7	0.00
16/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
16/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1114	1	1	1	0.00
16/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1085	1	1	1	582.00
16/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1771	1	2	1	0.00
16/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1732	1	2	1	0.00
16/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	50	0	0	0	0.00
16/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7590	7	8	7	0.00
16/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	42	0	0	0	388.00
16/01/2023	R035 On 04-May-23			Bond Future	11.18	87.5733	86.7585	87.5733	138,370.00
16/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3012	4	3	4	0.00
16/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5055	6	5	6	0.00
16/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1066	1	1	1	491.00
16/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	389	1	0	1	388.00
16/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2858	3	3	3	491.00
16/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2950	3	3	3	0.00
16/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2981	3	3	3	0.00
16/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1399	2	1	2	388.00
16/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7757	8	8	8	0.00
16/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10874	12	11	12	0.00
16/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	342	0	0	0	491.00
16/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2771	2	3	2	0.00
16/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	786	1	1	1	388.00
16/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4834	4	5	4	0.00
16/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8575	8	9	8	0.00
16/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5609	5	6	5	0.00
16/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1567	1	2	1	1,035.00
16/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2905	3	3	3	0.00
16/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2824	2	3	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
16/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2798	2	3	2	0.00
16/01/2023	R035 On 03-August-23			Bond Future	11.29	89.3264	88.4952	89.3264	0.00
16/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6261	7	6	7	0.00
16/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6298	7	6	7	0.00
16/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6334	7	6	7	0.00
16/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2433	2	2	2	0.00
16/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2451	2	2	2	0.00
16/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2467	2	2	2	0.00
16/01/2023	R035 On 02-November-23			Bond Future	11.41	86.6072	85.7594	86.6072	123.00
16/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4565	5	5	5	0.00
16/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4506	5	5	5	0.00
16/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4536	5	5	5	0.00
16/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4474	4	4	4	0.00
16/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4500	4	4	4	0.00
16/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4448	4	4	4	0.00
16/01/2023	R035 On 01-February-24			Bond Future	11.54	88.3340	87.4694	88.3340	0.00
16/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7013	8	7	8	0.00
16/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6947	8	7	8	0.00
16/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6980	8	7	8	0.00
16/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3547	3	4	3	0.00
16/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3565	3	4	3	0.00
16/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3528	3	4	3	0.00
16/01/2023	R186 On 02-February-23			Bond Future	8.28	108.7224	108.5867	108.7224	57,099.00
16/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	568	1	1	1	0.00
16/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	527	1	1	1	0.00
16/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	547	1	1	1	0.00
16/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	390	0	0	0	0.00
16/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	377	0	0	0	0.00
16/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	363	0	0	0	0.00
16/01/2023	R186 On 04-May-23			Bond Future	8.32	110.8276	110.6883	110.8276	38,853.00
16/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1243	0	1	0	200.00
16/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2193	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
16/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2170	2	2	2	0.00
16/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2216	2	2	2	0.00
16/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	571	1	1	1	0.00
16/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	580	1	1	1	0.00
16/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	1110	0	1	0	200.00
16/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	563	1	1	1	0.00
16/01/2023	R186 On 03-August-23			Bond Future	8.34	107.7411	107.5988	107.7411	0.00
16/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4498	5	4	5	0.00
16/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4449	5	4	5	0.00
16/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4474	5	4	5	0.00
16/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	367	0	0	0	0.00
16/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	371	0	0	0	0.00
16/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	363	0	0	0	0.00
16/01/2023	R186 On 02-November-23			Bond Future	8.36	109.8936	109.7486	109.8936	1,257.00
16/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3649	4	4	4	0.00
16/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3628	4	4	4	0.00
16/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5931	6	6	6	0.00
16/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3158	3	3	3	1,715.00
16/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3670	4	4	4	0.00
16/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	804	1	1	1	0.00
16/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	354	0	0	0	1,715.00
16/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	970	1	1	1	0.00
16/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	816	1	1	1	0.00
16/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	810	1	1	1	0.00
16/01/2023	R186 On 01-February-24			Bond Future	8.38	106.7804	106.6326	106.7804	0.00
16/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3770	4	4	4	0.00
16/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3732	4	4	4	0.00
16/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3751	4	4	4	0.00
16/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	876	1	1	1	0.00
16/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	887	1	1	1	0.00
16/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	881	1	1	1	0.00
16/01/2023	R197 On 02-February-23			Bond Future	328.91	328.7728	328.9069	328.7728	977.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2023	R197 On 04-May-23			Bond Future	335.35	335.2201	335.3541	335.2201	0.00
16/01/2023	R197 On 03-August-23			Bond Future	333.08	332.9446	333.0806	332.9446	0.00
16/01/2023	R197 On 02-November-23			Bond Future	339.81	339.6732	339.8122	339.6732	0.00
16/01/2023	R202 On 02-February-23			Bond Future	251.54	251.5299	251.5401	251.5299	1,515.00
16/01/2023	R202 On 04-May-23			Bond Future	256.47	256.4625	256.4706	256.4625	4,448.00
16/01/2023	R202 On 03-August-23			Bond Future	256.85	256.8418	256.8498	256.8418	0.00
16/01/2023	R202 On 02-November-23			Bond Future	262.04	262.0327	262.0408	262.0327	0.00
16/01/2023	R202 On 01-February-24			Bond Future	262.37	262.3624	262.3710	262.3624	0.00
16/01/2023	R209 On 02-February-23			Bond Future	11.08	69.9445	69.1632	69.9445	14,349.00
16/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	363	1	0	1	0.00
16/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	349	1	0	1	0.00
16/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	335	1	0	1	0.00
16/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1859	1	2	1	0.00
16/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1898	1	2	1	0.00
16/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1938	1	2	1	0.00
16/01/2023	R209 On 04-May-23			Bond Future	11.19	68.1475	67.3504	68.1475	15,448.00
16/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3431	4	3	4	1,000.00
16/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6894	8	7	8	0.00
16/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2325	3	2	3	0.00
16/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2050	2	2	2	2,500.00
16/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2273	3	2	3	0.00
16/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2299	3	2	3	0.00
16/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	438	1	0	1	500.00
16/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1042	1	1	1	2,500.00
16/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4686	4	5	4	0.00
16/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6897	6	7	6	0.00
16/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2759	2	3	2	0.00
16/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2785	2	3	2	0.00
16/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1878	2	2	2	0.00
16/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3026	3	3	3	6,250.00
16/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2733	2	3	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
16/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	666	1	1	1	8,500.00
16/01/2023	R209 On 03-August-23			Bond Future	11.29	69.5119	68.6988	69.5119	0.00
16/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5411	6	5	6	0.00
16/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5379	6	5	6	0.00
16/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5348	6	5	6	0.00
16/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2207	2	2	2	0.00
16/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2238	2	2	2	0.00
16/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2223	2	2	2	0.00
16/01/2023	R209 On 02-November-23			Bond Future	11.39	67.7496	66.9203	67.7496	5,720.00
16/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3856	4	4	4	0.00
16/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3830	4	4	4	0.00
16/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3804	4	4	4	0.00
16/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4119	4	4	4	0.00
16/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4095	4	4	4	0.00
16/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4071	4	4	4	0.00
16/01/2023	R209 On 01-February-24			Bond Future	11.50	69.1003	68.2545	69.1003	0.00
16/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6097	7	6	7	0.00
16/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6068	7	6	7	0.00
16/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6126	7	6	7	0.00
16/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3129	3	3	3	0.00
16/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3145	3	3	3	0.00
16/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3162	3	3	3	0.00
16/01/2023	R210 On 02-February-23			Bond Future	223.42	223.4099	223.4153	223.4099	372.00
16/01/2023	R210 On 04-May-23			Bond Future	224.71	224.7056	224.7091	224.7056	72.00
16/01/2023	R210 On 03-August-23			Bond Future	229.26	229.2569	229.2601	229.2569	0.00
16/01/2023	R210 On 02-November-23			Bond Future	230.73	230.7240	230.7275	230.7240	0.00
16/01/2023	R210 On 01-February-24			Bond Future	235.38	235.3776	235.3815	235.3776	0.00
16/01/2023	R213 On 02-February-23			Bond Future	10.30	85.6544	85.3001	85.6544	20,519.00
16/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1204	1	1	1	912.00
16/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
16/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	644	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
16/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	622	1	1	1	0.00
16/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	970	1	1	1	0.00
16/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	270	0	0	0	0.00
16/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	667	1	1	1	0.00
16/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8427	9	8	9	0.00
16/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	597	1	1	1	0.00
16/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	742	1	1	1	476.00
16/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	1	0	0	0	912.00
16/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1034	1	1	1	0.00
16/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1060	1	1	1	0.00
16/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1009	1	1	1	0.00
16/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1672	1	2	1	476.00
16/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5663	5	6	5	0.00
16/01/2023	R213 On 04-May-23			Bond Future	10.41	83.7612	83.3993	83.7612	31,252.00
16/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3156	3	3	3	0.00
16/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3127	3	3	3	0.00
16/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3184	3	3	3	0.00
16/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1610	2	2	2	0.00
16/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1643	2	2	2	0.00
16/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1626	2	2	2	0.00
16/01/2023	R213 On 03-August-23			Bond Future	10.51	85.4380	85.0687	85.4380	0.00
16/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6083	6	6	6	0.00
16/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6051	6	6	6	0.00
16/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6115	6	6	6	0.00
16/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1229	1	1	1	0.00
16/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1239	1	1	1	0.00
16/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1220	1	1	1	0.00
16/01/2023	R213 On 02-November-23			Bond Future	10.62	83.5927	83.2161	83.5927	1,911.00
16/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4594	5	5	5	0.00
16/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4567	5	5	5	0.00
16/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4621	5	5	5	0.00
16/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2398	2	2	2	0.00
16/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2429	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
16/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2413	2	2	2	0.00
16/01/2023	R213 On 01-February-24			Bond Future	10.74	85.2597	84.8756	85.2597	0.00
16/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6056	6	6	6	0.00
16/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6028	6	6	6	0.00
16/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5999	6	6	6	0.00
16/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2015	2	2	2	0.00
16/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2003	2	2	2	0.00
16/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1992	2	2	2	0.00
16/01/2023	R214 On 02-February-23			Bond Future	11.29	67.1511	66.2516	67.1511	71,567.00
16/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2025	3	2	3	2,300.00
16/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2847	4	3	4	0.00
16/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
16/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	374	1	0	1	0.00
16/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	245	1	0	1	2,300.00
16/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	6	0	0	0	0.00
16/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	524	1	1	1	0.00
16/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	543	1	1	1	0.00
16/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	506	1	1	1	0.00
16/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	488	1	0	1	0.00
16/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1717	1	2	1	0.00
16/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2429	2	2	2	0.00
16/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1679	1	2	1	0.00
16/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	209	0	0	0	0.00
16/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5741	5	6	5	0.00
16/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1993	1	2	1	0.00
16/01/2023	R214 On 02-February-23		Put	Bond Future	33748	33	34	33	0.00
16/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	410	0	0	0	0.00
16/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1642	1	2	1	0.00
16/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1606	1	2	1	0.00
16/01/2023	R214 On 04-May-23			Bond Future	11.39	65.1534	64.2359	65.1534	20,456.00
16/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2647	3	3	3	0.00
16/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2592	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
16/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2619	3	3	3	0.00
16/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2743	2	3	2	0.00
16/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2769	2	3	2	0.00
16/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2717	2	3	2	0.00
16/01/2023	R214 On 03-August-23			Bond Future	11.49	66.4578	65.5217	66.4578	0.00
16/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5724	6	6	6	0.00
16/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5659	6	6	6	0.00
16/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5692	6	6	6	0.00
16/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2360	2	2	2	0.00
16/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2376	2	2	2	0.00
16/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2344	2	2	2	0.00
16/01/2023	R214 On 02-November-23			Bond Future	11.59	64.4869	63.5322	64.4869	0.00
16/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3976	5	4	5	0.00
16/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3923	4	4	4	0.00
16/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3949	4	4	4	0.00
16/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4623	4	5	4	0.00
16/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4650	4	5	4	0.00
16/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4597	4	5	4	0.00
16/01/2023	R214 On 01-February-24			Bond Future	11.70	65.7727	64.7990	65.7727	0.00
16/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5900	7	6	7	0.00
16/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5929	7	6	7	0.00
16/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5958	7	6	7	0.00
16/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3670	3	4	3	0.00
16/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3689	3	4	3	0.00
16/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3708	3	4	3	0.00
16/01/2023	R248 On 02-February-23			Bond Future	11.24	84.2172	83.1474	84.2172	85,271.00
16/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	22	0	0	0	0.00
16/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	722	1	1	1	0.00
16/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	748	1	1	1	0.00
16/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	827	1	1	1	0.00
16/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	581	1	1	1	2,900.00
16/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2834	4	3	4	2,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	774	1	1	1	0.00
16/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3353	4	3	4	0.00
16/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	306	0	0	0	0.00
16/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1863	1	2	1	0.00
16/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1777	1	2	1	0.00
16/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	429	0	0	0	0.00
16/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2233	2	2	2	0.00
16/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1906	1	2	1	0.00
16/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1951	1	2	1	0.00
16/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6116	5	6	5	0.00
16/01/2023	R248 On 04-May-23			Bond Future	11.34	81.3892	80.2979	81.3892	204,941.00
16/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3473	4	3	4	0.00
16/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3438	4	3	4	0.00
16/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3509	4	4	4	0.00
16/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3420	3	3	3	0.00
16/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3484	3	3	3	0.00
16/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3452	3	3	3	0.00
16/01/2023	R248 On 03-August-23			Bond Future	11.43	82.9810	81.8677	82.9810	0.00
16/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7167	8	7	8	0.00
16/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7127	8	7	8	0.00
16/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7207	8	7	8	0.00
16/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2953	3	3	3	0.00
16/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2993	3	3	3	0.00
16/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2973	3	3	3	0.00
16/01/2023	R248 On 02-November-23			Bond Future	11.53	80.2177	79.0823	80.2177	13,000.00
16/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5262	6	5	6	0.00
16/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5228	6	5	6	0.00
16/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5194	6	5	6	0.00
16/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5525	5	6	5	0.00
16/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5588	5	6	5	0.00
16/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5557	5	6	5	0.00
16/01/2023	R248 On 01-February-24			Bond Future	11.63	81.8540	80.6961	81.8540	0.00
16/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7791	9	8	9	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
16/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7754	9	8	9	0.00
16/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7717	8	8	8	0.00
16/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4565	4	5	4	0.00
16/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4542	4	5	4	0.00
16/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4519	4	5	4	0.00