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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/01/2023 TO: 23/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	2025 On 02-February-23			Bond Future	166.19	166.2169	166.1860	166.2169	6,322.00
23/01/2023	2025 On 04-May-23			Bond Future	169.43	169.4653	169.4326	169.4653	4,823.00
23/01/2023	2025 On 03-August-23			Bond Future	171.20	171.2315	171.1975	171.2315	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2023	2025 On 02-November-23			Bond Future	174.83	174.8606	174.8256	174.8606	0.00
23/01/2023	2025 On 01-February-24			Bond Future	176.40	176.4372	176.4025	176.4372	0.00
23/01/2023	2029 On 02-February-23			Bond Future	120.22	120.2203	120.2244	120.2203	1,476.00
23/01/2023	2029 On 04-May-23			Bond Future	121.28	121.2732	121.2764	121.2732	387.00
23/01/2023	2029 On 03-August-23			Bond Future	123.79	123.7826	123.7855	123.7826	728.00
23/01/2023	2029 On 02-November-23			Bond Future	125.08	125.0785	125.0812	125.0785	0.00
23/01/2023	2029 On 01-February-24			Bond Future	127.49	127.4832	127.4865	127.4832	0.00
23/01/2023	2030 On 02-February-23			Bond Future	9.80	91.3875	91.1806	91.3875	37,814.00
23/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
23/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	0	0	388.00
23/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7731	8	8	8	5,000.00
23/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5906	6	6	6	0.00
23/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6078	6	6	6	0.00
23/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1220	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	666	1	1	1	388.00
23/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	987	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	565	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
23/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6888	7	7	7	5,000.00
23/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1152	1	1	1	0.00
23/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1186	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	589	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	4	0	0	0	0.00
23/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	300	0	0	0	0.00
23/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	981	1	1	1	102.00
23/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2893	3	3	3	0.00
23/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	356	0	0	0	102.00
23/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	265	0	0	0	0.00
23/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
23/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3673	3	4	3	0.00
23/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3476	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
23/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
23/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4813	5	5	5	0.00
23/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	634	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	547	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	611	1	1	1	0.00
23/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	289	0	0	0	0.00
23/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	277	0	0	0	0.00
23/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
23/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
23/01/2023	2030 On 04-May-23			Bond Future	9.91	93.1509	92.9392	93.1509	83,367.00
23/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11200	11	11	11	0.00
23/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7636	8	8	8	0.00
23/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9207	9	9	9	0.00
23/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10937	11	11	11	0.00
23/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3809	4	4	4	0.00
23/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1337	1	1	1	150.00
23/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4165	4	4	4	350.00
23/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6594	7	7	7	0.00
23/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3434	4	3	4	479.00
23/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3745	4	4	4	0.00
23/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3777	4	4	4	0.00
23/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1509	2	2	2	479.00
23/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1737	2	2	2	388.00
23/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2253	2	2	2	1,080.00
23/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	578	1	1	1	388.00
23/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4671	5	5	5	0.00
23/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2834	3	3	3	0.00
23/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1827	2	2	2	0.00
23/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2312	2	2	2	0.00
23/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2590	2	3	2	0.00
23/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	996	1	1	1	0.00
23/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1008	1	1	1	0.00
23/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1135	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
23/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	361	0	0	0	150.00
23/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	861	1	1	1	0.00
23/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	984	1	1	1	0.00
23/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	54	0	0	0	479.00
23/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	128	0	0	0	1,080.00
23/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	250	0	0	0	388.00
23/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	47	0	0	0	350.00
23/01/2023	2030 On 03-August-23			Bond Future	9.99	91.0490	90.8326	91.0490	5,629.00
23/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10801	11	11	11	0.00
23/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6562	7	7	7	0.00
23/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11851	12	12	12	0.00
23/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6495	7	6	7	0.00
23/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6528	7	7	7	0.00
23/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3580	4	4	4	1,012.00
23/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4297	4	4	4	350.00
23/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1456	1	1	1	0.00
23/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	779	1	1	1	0.00
23/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	793	1	1	1	0.00
23/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	140	0	0	0	350.00
23/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1805	2	2	2	0.00
23/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	210	0	0	0	1,012.00
23/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	786	1	1	1	0.00
23/01/2023	2030 On 02-November-23			Bond Future	10.06	92.9591	92.7380	92.9591	149.00
23/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4973	5	5	5	0.00
23/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4945	5	5	5	0.00
23/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4916	5	5	5	0.00
23/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1840	2	2	2	0.00
23/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1828	2	2	2	0.00
23/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1815	2	2	2	0.00
23/01/2023	2030 On 01-February-24			Bond Future	10.19	90.7181	90.4932	90.7181	0.00
23/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6341	7	6	7	0.00
23/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6312	6	6	6	0.00
23/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6370	7	6	7	0.00

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23/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1659	2	2	2	0.00
23/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1678	2	2	2	0.00
23/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1668	2	2	2	0.00
23/01/2023	2032 On 02-February-23			Bond Future	10.44	90.2068	90.2140	90.2068	52,067.00
23/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
23/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11187	11	11	11	0.00
23/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7021	7	7	7	0.00
23/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	574	1	1	1	0.00
23/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	599	1	1	1	0.00
23/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	184	0	0	0	0.00
23/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	399	0	0	0	8,000.00
23/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
23/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	28	0	0	0	750.00
23/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5389	5	5	5	0.00
23/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6306	6	6	6	0.00
23/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	909	1	1	1	0.00
23/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1513	2	2	2	750.00
23/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5147	5	5	5	0.00
23/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	263	0	0	0	500.00
23/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	624	1	1	1	0.00
23/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	844	1	1	1	0.00
23/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1447	2	1	2	0.00
23/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	6	0	0	0	8,000.00
23/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	311	0	0	0	0.00
23/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	598	1	1	1	454.00
23/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	1	0	0	0	0.00
23/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	4	0	0	0	8,000.00
23/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2851	3	3	3	0.00
23/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5359	5	5	5	0.00
23/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1153	1	1	1	0.00
23/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1693	2	2	2	454.00
23/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	872	1	1	1	0.00

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23/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	900	1	1	1	0.00
23/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	1	0	0	0	500.00
23/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
23/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6282	6	6	6	0.00
23/01/2023	2032 On 04-May-23			Bond Future	10.55	87.7875	87.7942	87.7875	173,294.00
23/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2628	3	3	3	400.00
23/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3383	3	3	3	0.00
23/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3415	3	3	3	0.00
23/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1246	1	1	1	730.00
23/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2379	2	2	2	730.00
23/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13423	13	13	13	0.00
23/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3447	3	3	3	0.00
23/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5122	5	5	5	400.00
23/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4012	4	4	4	0.00
23/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1425	1	1	1	730.00
23/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1712	2	2	2	0.00
23/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	55	0	0	0	400.00
23/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2486	3	2	3	0.00
23/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	4000	4	4	4	0.00
23/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1730	2	2	2	0.00
23/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1749	2	2	2	0.00
23/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2270	2	2	2	0.00
23/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1010	1	1	1	0.00
23/01/2023	2032 On 03-August-23			Bond Future	10.64	89.5841	89.5905	89.5841	2,600.00
23/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6775	7	7	7	0.00
23/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6810	7	7	7	0.00
23/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7314	7	7	7	5,000.00
23/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6846	7	7	7	0.00
23/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1123	1	1	1	1,500.00
23/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2385	2	2	2	1,500.00
23/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	4153	4	4	4	0.00
23/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6633	7	7	7	0.00
23/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1382	1	1	1	0.00

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23/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1248	1	1	1	0.00
23/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1393	1	1	1	0.00
23/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1404	1	1	1	0.00
23/01/2023	2032 On 02-November-23			Bond Future	10.74	87.3021	87.3085	87.3021	0.00
23/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5033	5	5	5	0.00
23/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5064	5	5	5	0.00
23/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5094	5	5	5	0.00
23/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2643	3	3	3	0.00
23/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2660	3	3	3	0.00
23/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2678	3	3	3	0.00
23/01/2023	2032 On 01-February-24			Bond Future	10.87	88.9561	88.9631	88.9561	0.00
23/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6763	7	7	7	0.00
23/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6699	7	7	7	0.00
23/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6731	7	7	7	0.00
23/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2207	2	2	2	0.00
23/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2220	2	2	2	0.00
23/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2194	2	2	2	0.00
23/01/2023	2033 On 02-February-23			Bond Future	115.05	115.0420	115.0470	115.0420	1,244.00
23/01/2023	2033 On 04-May-23			Bond Future	115.91	115.9043	115.9086	115.9043	318.00
23/01/2023	2033 On 03-August-23			Bond Future	118.31	118.3026	118.3066	118.3026	6,141.00
23/01/2023	2033 On 02-November-23			Bond Future	119.40	119.3922	119.3961	119.3922	0.00
23/01/2023	2033 On 01-February-24			Bond Future	121.69	121.6877	121.6923	121.6877	0.00
23/01/2023	2037 On 02-February-23			Bond Future	11.24	81.2017	81.0894	81.2017	39,264.00
23/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	357	0	0	0	0.00
23/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	455	1	0	1	577.00
23/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	322	0	0	0	0.00
23/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	339	0	0	0	0.00
23/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4232	4	4	4	0.00
23/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1524	2	2	2	0.00
23/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1568	2	2	2	0.00
23/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1275	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
23/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	20	0	0	0	577.00
23/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1481	2	1	2	0.00
23/01/2023	2037 On 04-May-23			Bond Future	11.35	82.7684	82.6534	82.7684	60,727.00
23/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12506	13	13	13	0.00
23/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2703	3	3	3	0.00
23/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4269	4	4	4	400.00
23/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1894	2	2	2	400.00
23/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4877	5	5	5	0.00
23/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2643	3	3	3	0.00
23/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2673	3	3	3	0.00
23/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1698	2	2	2	703.00
23/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4121	4	4	4	0.00
23/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2932	3	3	3	0.00
23/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2961	3	3	3	0.00
23/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3828	4	4	4	0.00
23/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	180	0	0	0	400.00
23/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1827	2	2	2	0.00
23/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1546	2	2	2	703.00
23/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2904	3	3	3	0.00
23/01/2023	2037 On 03-August-23			Bond Future	11.46	80.2037	80.0860	80.2037	71,091.00
23/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6150	6	6	6	0.00
23/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6077	6	6	6	0.00
23/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6113	6	6	6	0.00
23/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2400	2	2	2	0.00
23/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2418	2	2	2	0.00
23/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2383	2	2	2	0.00
23/01/2023	2037 On 02-November-23			Bond Future	11.56	81.8866	81.7662	81.8866	0.00
23/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4511	5	5	5	0.00
23/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4541	5	5	5	0.00
23/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4571	5	5	5	0.00
23/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4572	5	5	5	0.00
23/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4545	5	5	5	0.00
23/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4519	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
23/01/2023	2037 On 01-February-24			Bond Future	11.70	79.1844	79.0622	79.1844	0.00
23/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6958	7	7	7	0.00
23/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6992	7	7	7	0.00
23/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7025	7	7	7	0.00
23/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3606	4	4	4	0.00
23/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3625	4	4	4	0.00
23/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3644	4	4	4	0.00
23/01/2023	2038 On 02-February-23			Bond Future	125.95	127.7902	125.9526	127.7902	2,363.00
23/01/2023	2038 On 04-May-23			Bond Future	128.41	130.2875	128.4133	130.2875	2,663.00
23/01/2023	2038 On 03-August-23			Bond Future	129.11	131.0257	129.1121	131.0257	0.00
23/01/2023	2038 On 02-November-23			Bond Future	131.85	133.8030	131.8485	133.8030	0.00
23/01/2023	2038 On 01-February-24			Bond Future	132.37	134.3660	132.3748	134.3660	0.00
23/01/2023	2040 On 02-February-23			Bond Future	11.41	82.3692	82.2813	82.3692	87,480.00
23/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
23/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
23/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4111	4	4	4	0.00
23/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	216	0	0	0	0.00
23/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	228	0	0	0	0.00
23/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	71	0	0	0	0.00
23/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5076	5	5	5	0.00
23/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5247	5	5	5	0.00
23/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	242	0	0	0	0.00
23/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	88	0	0	0	388.00
23/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	351	0	0	0	563.00
23/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1749	2	2	2	0.00
23/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	40	0	0	0	563.00
23/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3015	3	3	3	0.00
23/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2100	2	2	2	0.00
23/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	12	0	0	0	388.00
23/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	14	0	0	0	0.00
23/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2153	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
23/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2207	2	2	2	0.00
23/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8222	8	8	8	0.00
23/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3200	3	3	3	0.00
23/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8444	8	8	8	0.00
23/01/2023	2040 On 04-May-23			Bond Future	11.52	83.9585	83.8683	83.9585	42,254.00
23/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11204	11	11	11	0.00
23/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	2884	3	3	3	486.00
23/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	4983	5	5	5	0.00
23/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2661	3	3	3	0.00
23/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2692	3	3	3	0.00
23/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	362	0	0	0	388.00
23/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1013	1	1	1	486.00
23/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1375	1	1	1	388.00
23/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1618	2	2	2	684.00
23/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8144	8	8	8	0.00
23/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2724	3	3	3	0.00
23/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3312	3	3	3	0.00
23/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6235	6	6	6	0.00
23/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	823	1	1	1	388.00
23/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	399	0	0	0	486.00
23/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1781	2	2	2	684.00
23/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4806	5	5	5	0.00
23/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5300	5	5	5	0.00
23/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9586	10	10	10	0.00
23/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3344	3	3	3	0.00
23/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3377	3	3	3	0.00
23/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3156	3	3	3	0.00
23/01/2023	2040 On 03-August-23			Bond Future	11.63	81.1677	81.0753	81.1677	91,614.00
23/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6306	6	6	6	0.00
23/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6344	6	6	6	0.00
23/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6382	6	6	6	0.00
23/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2821	3	3	3	0.00
23/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2841	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
23/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2861	3	3	3	0.00
23/01/2023	2040 On 02-November-23			Bond Future	11.73	82.8709	82.7764	82.8709	84.00
23/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4510	5	5	5	0.00
23/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4449	5	4	5	0.00
23/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4480	5	4	5	0.00
23/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5366	5	5	5	0.00
23/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5304	5	5	5	0.00
23/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5335	5	5	5	0.00
23/01/2023	2040 On 01-February-24			Bond Future	11.86	79.9368	79.8410	79.9368	0.00
23/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7153	7	7	7	0.00
23/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7085	7	7	7	0.00
23/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7119	7	7	7	0.00
23/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4348	4	4	4	0.00
23/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4370	4	4	4	0.00
23/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4326	4	4	4	0.00
23/01/2023	2044 On 02-February-23			Bond Future	11.48	78.8535	78.6991	78.8535	35,997.00
23/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	8	0	0	0	2,500.00
23/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	252	0	0	0	0.00
23/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2034	2	2	2	0.00
23/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	200	0	0	0	0.00
23/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
23/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	68	0	0	0	2,500.00
23/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	2807	3	3	3	0.00
23/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3354	4	3	4	0.00
23/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	1796	2	2	2	1,700.00
23/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	188	0	0	0	0.00
23/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	138	0	0	0	1,700.00
23/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	177	0	0	0	0.00
23/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2395	2	2	2	0.00
23/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2339	2	2	2	0.00
23/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	368	0	0	0	0.00
23/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	85	0	0	0	4,000.00

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23/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2066	2	2	2	0.00
23/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	143	0	0	0	0.00
23/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3243	3	3	3	0.00
23/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	294	0	0	0	2,500.00
23/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8247	8	8	8	0.00
23/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2283	2	2	2	0.00
23/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2627	3	3	3	0.00
23/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4937	5	5	5	0.00
23/01/2023	2044 On 04-May-23			Bond Future	11.59	80.3750	80.2170	80.3750	52,713.00
23/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	3675	4	4	4	0.00
23/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4620	5	5	5	0.00
23/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2602	3	3	3	0.00
23/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	5635	6	6	6	0.00
23/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2541	3	3	3	0.00
23/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2571	3	3	3	0.00
23/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3652	4	4	4	0.00
23/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3686	4	4	4	0.00
23/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2658	3	3	3	4,115.00
23/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1612	2	2	2	1,500.00
23/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3618	4	4	4	0.00
23/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2075	2	2	2	4,115.00
23/01/2023	2044 On 03-August-23			Bond Future	11.69	77.6361	77.4745	77.6361	21,473.00
23/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6058	6	6	6	0.00
23/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	5984	6	6	6	0.00
23/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6021	6	6	6	0.00
23/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3189	3	3	3	0.00
23/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3210	3	3	3	0.00
23/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3167	3	3	3	0.00
23/01/2023	2044 On 02-November-23			Bond Future	11.79	79.2651	79.1001	79.2651	0.00
23/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4310	4	4	4	0.00
23/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4341	4	4	4	0.00
23/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4371	4	4	4	0.00
23/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5726	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5758	6	6	6	0.00
23/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5791	6	6	6	0.00
23/01/2023	2044 On 01-February-24			Bond Future	11.91	76.3878	76.2200	76.3878	0.00
23/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6871	7	7	7	0.00
23/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	6905	7	7	7	0.00
23/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	6939	7	7	7	0.00
23/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4712	5	5	5	0.00
23/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4736	5	5	5	0.00
23/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4759	5	5	5	0.00
23/01/2023	2046 On 02-February-23			Bond Future	112.17	112.8772	112.1700	112.8772	7,251.00
23/01/2023	2046 On 04-May-23			Bond Future	112.32	113.0458	112.3238	113.0458	12,712.00
23/01/2023	2046 On 03-August-23			Bond Future	114.65	115.3852	114.6479	115.3852	0.00
23/01/2023	2046 On 02-November-23			Bond Future	114.99	115.7449	114.9917	115.7449	0.00
23/01/2023	2046 On 01-February-24			Bond Future	117.20	117.9687	117.2017	117.9687	0.00
23/01/2023	2050 On 02-February-23			Bond Future	115.87	114.8343	115.8685	114.8343	3,214.00
23/01/2023	2050 On 04-May-23			Bond Future	118.13	117.0786	118.1321	117.0786	10,758.00
23/01/2023	2050 On 03-August-23			Bond Future	118.40	117.3229	118.3978	117.3229	0.00
23/01/2023	2050 On 02-November-23			Bond Future	120.91	119.8095	120.9069	119.8095	0.00
23/01/2023	2050 On 01-February-24			Bond Future	120.99	119.8752	120.9944	119.8752	0.00
23/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	AL37 On 02-February-23			Index Future	869.19	869.6650	869.1860	869.6650	0.00
23/01/2023	AL37 On 04-May-23			Index Future	885.94	886.4460	885.9380	886.4460	0.00
23/01/2023	AL37 On 03-August-23			Index Future	904.05	904.5750	904.0450	904.5750	0.00
23/01/2023	AL37 On 02-November-23			Index Future	922.99	923.5380	922.9920	923.5380	0.00
23/01/2023	AL37 On 01-February-24			Index Future	940.56	941.1050	940.5620	941.1050	0.00
23/01/2023	AL7T On 02-February-23			Index Future	1011.47	1012.5200	1011.4740	1012.5200	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
23/01/2023	AL7T On 04-May-23			Index Future	1030.97	1032.0570	1030.9670	1032.0570	0.00
23/01/2023	AL7T On 03-August-23			Index Future	1052.04	1053.1640	1052.0390	1053.1640	0.00
23/01/2023	AL7T On 02-November-23			Index Future	1074.09	1075.2420	1074.0870	1075.2420	0.00
23/01/2023	AL7T On 01-February-24			Index Future	1094.53	1095.6950	1094.5340	1095.6950	0.00
23/01/2023	ALBI On 02-February-23			Index Future	878.26	879.3150	878.2600	879.3150	34.00
23/01/2023	ALBI On 04-May-23			Index Future	895.19	896.2820	895.1870	896.2820	77.00
23/01/2023	ALBI On 03-August-23			Index Future	913.48	914.6130	913.4830	914.6130	0.00
23/01/2023	ALBI On 02-November-23			Index Future	932.63	933.7850	932.6270	933.7850	0.00
23/01/2023	ALBI On 01-February-24			Index Future	950.38	951.5480	950.3820	951.5480	0.00
23/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	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
23/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2023	ES33 On 02-February-23			Bond Future	11.92	76.6329	76.7630	76.6329	0.00
23/01/2023	ES33 On 04-May-23			Bond Future	12.07	74.3365	74.4685	74.3365	0.00
23/01/2023	ES33 On 03-August-23			Bond Future	12.21	75.8753	76.0098	75.8753	350.00
23/01/2023	ES33 On 02-November-23			Bond Future	12.36	73.6880	73.8251	73.6880	0.00
23/01/2023	ES33 On 01-February-24			Bond Future	12.54	75.1003	75.2406	75.1003	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
23/01/2023	ES42 On 02-February-23			Bond Future	12.35	74.2144	74.3639	74.2144	0.00
23/01/2023	ES42 On 04-May-23			Bond Future	12.50	71.4020	71.5539	71.4020	0.00
23/01/2023	ES42 On 03-August-23			Bond Future	12.63	72.8810	73.0357	72.8810	4,000.00
23/01/2023	ES42 On 02-November-23			Bond Future	12.76	70.1634	70.3213	70.1634	0.00
23/01/2023	ES42 On 01-February-24			Bond Future	12.92	71.5054	71.6666	71.5054	0.00
23/01/2023	GOVI On 02-February-23			GOVI	866.07	867.1830	866.0720	867.1830	139.00
23/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	152320	16	15	16	0.00
23/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	152420	16	15	16	0.00
23/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	152520	16	15	16	0.00
23/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 04-May-23			GOVI	882.76	883.9160	882.7640	883.9160	799.00
23/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	298840	31	30	31	0.00
23/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	298940	31	30	31	0.00
23/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	299040	31	30	31	0.00
23/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 03-August-23			GOVI	900.81	901.9930	900.8060	901.9930	0.00
23/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	635760	65	64	65	0.00
23/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	635960	65	64	65	0.00
23/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	635860	65	64	65	0.00
23/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 02-November-23			GOVI	919.69	920.9010	919.6850	920.9010	0.00
23/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	338850	35	34	35	0.00
23/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	338750	35	34	35	0.00
23/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	338650	35	34	35	0.00
23/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
23/01/2023	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
23/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 01-February-24			GOVI	937.19	938.4190	937.1930	938.4190	0.00
23/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	572130	58	57	58	0.00
23/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	572030	58	57	58	0.00
23/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	571930	58	57	58	0.00
23/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2023	IGOV On 02-February-23			Index Future	324.31	324.6600	324.3120	324.6600	151.00
23/01/2023	IGOV On 04-May-23			Index Future	330.64	331.0050	330.6430	331.0050	654.00
23/01/2023	IGOV On 03-August-23			Index Future	337.48	337.8530	337.4800	337.8530	0.00
23/01/2023	IGOV On 02-November-23			Index Future	344.63	345.0130	344.6300	345.0130	0.00
23/01/2023	IGOV On 01-February-24			Index Future	351.27	351.6510	351.2660	351.6510	0.00
23/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/01/2023	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
23/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.59	92.4400	92.4150	92.4400	0.00
23/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.62	92.4150	92.3850	92.4150	0.00
23/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.70	92.3350	92.3050	92.3350	0.00
23/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.72	92.3250	92.2850	92.3250	0.00
23/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.3300	92.3000	92.3300	0.00
23/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.67	92.3700	92.3350	92.3700	0.00
23/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.59	92.3850	92.4150	92.3850	75.00
23/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.43	92.6100	92.5700	92.6100	272.00
23/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.38	92.6750	92.6250	92.6750	0.00
23/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.17	92.8750	92.8300	92.8750	0.00
23/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.19	92.8600	92.8150	92.8600	68.00
23/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.24	92.7950	92.7600	92.7950	0.00
23/01/2023	R035 On 02-February-23			Bond Future	11.02	89.9995	89.7699	89.9995	91,638.00
23/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5410	6	5	6	0.00
23/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11708	12	12	12	0.00
23/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	875	1	1	1	976.00
23/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	908	1	1	1	0.00
23/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	389	1	0	1	0.00
23/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	408	1	0	1	0.00
23/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	6	0	0	0	976.00
23/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	108	0	0	0	388.00
23/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
23/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
23/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
23/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5195	5	5	5	0.00
23/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	428	1	0	1	0.00
23/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	123	0	0	0	0.00
23/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	81	0	0	0	0.00
23/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2632	2	3	2	0.00
23/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2413	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
23/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2305	2	2	2	582.00
23/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4433	4	4	4	0.00
23/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1278	1	1	1	0.00
23/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
23/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	7083	7	7	7	0.00
23/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7614	7	8	7	0.00
23/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1317	1	1	1	0.00
23/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1358	1	1	1	0.00
23/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	687	1	1	1	582.00
23/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	713	1	1	1	0.00
23/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	4	0	0	0	388.00
23/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7348	7	7	7	0.00
23/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	5	0	0	0	0.00
23/01/2023	R035 On 04-May-23			Bond Future	11.14	87.2330	86.9983	87.2330	151,288.00
23/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5102	5	5	5	0.00
23/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3004	3	3	3	0.00
23/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5381	6	5	6	0.00
23/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1018	1	1	1	491.00
23/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	350	0	0	0	388.00
23/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11041	11	11	11	0.00
23/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7868	8	8	8	0.00
23/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2940	3	3	3	0.00
23/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2972	3	3	3	0.00
23/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1355	1	1	1	388.00
23/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2845	3	3	3	491.00
23/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1255	1	1	1	770.00
23/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2481	3	2	3	770.00
23/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2986	3	3	3	0.00
23/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4755	5	5	5	0.00
23/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4550	4	5	4	0.00
23/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2523	2	3	2	0.00
23/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	657	1	1	1	388.00
23/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	269	0	0	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8296	8	8	8	0.00
23/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5322	5	5	5	0.00
23/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1274	1	1	1	770.00
23/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2574	3	3	3	0.00
23/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2548	2	3	2	0.00
23/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2653	3	3	3	0.00
23/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1374	1	1	1	1,035.00
23/01/2023	R035 On 03-August-23			Bond Future	11.24	89.0178	88.7778	89.0178	1,500.00
23/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6283	6	6	6	0.00
23/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6320	7	6	7	0.00
23/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6357	7	6	7	0.00
23/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2174	2	2	2	0.00
23/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2190	2	2	2	0.00
23/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2206	2	2	2	0.00
23/01/2023	R035 On 02-November-23			Bond Future	11.34	86.3783	86.1332	86.3783	123.00
23/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4689	5	5	5	0.00
23/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4628	5	5	5	0.00
23/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4659	5	5	5	0.00
23/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4223	4	4	4	0.00
23/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4248	4	4	4	0.00
23/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4198	4	4	4	0.00
23/01/2023	R035 On 01-February-24			Bond Future	11.49	88.0156	87.7663	88.0156	0.00
23/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7142	7	7	7	0.00
23/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7075	7	7	7	0.00
23/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7109	7	7	7	0.00
23/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3378	3	3	3	0.00
23/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3396	3	3	3	0.00
23/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3360	3	3	3	0.00
23/01/2023	R186 On 02-February-23			Bond Future	8.28	108.6557	108.5895	108.6557	42,419.00
23/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	459	1	0	1	0.00
23/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	418	1	0	1	0.00
23/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	438	1	0	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
23/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	265	0	0	0	0.00
23/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	278	0	0	0	0.00
23/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	252	0	0	0	0.00
23/01/2023	R186 On 04-May-23			Bond Future	8.32	110.7523	110.6840	110.7523	93,343.00
23/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1186	1	1	1	200.00
23/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2141	2	2	2	0.00
23/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2118	2	2	2	0.00
23/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2165	2	2	2	0.00
23/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	524	1	1	1	0.00
23/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	532	1	1	1	0.00
23/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	1057	1	1	1	200.00
23/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	516	1	1	1	0.00
23/01/2023	R186 On 03-August-23			Bond Future	8.32	107.7120	107.6418	107.7120	0.00
23/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4496	5	4	5	0.00
23/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4446	5	4	5	0.00
23/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4471	5	4	5	0.00
23/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	321	0	0	0	0.00
23/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	324	0	0	0	0.00
23/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	317	0	0	0	0.00
23/01/2023	R186 On 02-November-23			Bond Future	8.30	109.9714	109.8995	109.9714	1,257.00
23/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3711	4	4	4	0.00
23/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3689	4	4	4	0.00
23/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6030	6	6	6	0.00
23/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3209	3	3	3	1,715.00
23/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3732	4	4	4	0.00
23/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	714	1	1	1	0.00
23/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	302	0	0	0	1,715.00
23/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	870	1	1	1	0.00
23/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	725	1	1	1	0.00
23/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	720	1	1	1	0.00
23/01/2023	R186 On 01-February-24			Bond Future	8.36	106.7537	106.6810	106.7537	0.00
23/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3762	4	4	4	0.00
23/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3723	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
23/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3742	4	4	4	0.00
23/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	819	1	1	1	0.00
23/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	830	1	1	1	0.00
23/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	824	1	1	1	0.00
23/01/2023	R197 On 02-February-23			Bond Future	329.07	328.9562	329.0729	328.9562	877.00
23/01/2023	R197 On 04-May-23			Bond Future	335.50	335.3850	335.5016	335.3850	7.00
23/01/2023	R197 On 03-August-23			Bond Future	333.37	333.2570	333.3748	333.2570	0.00
23/01/2023	R197 On 02-November-23			Bond Future	340.44	340.3212	340.4409	340.3212	0.00
23/01/2023	R202 On 02-February-23			Bond Future	250.73	250.7181	250.7280	250.7181	1,246.00
23/01/2023	R202 On 04-May-23			Bond Future	255.63	255.6180	255.6262	255.6180	4,448.00
23/01/2023	R202 On 03-August-23			Bond Future	256.10	256.0906	256.0983	256.0906	460.00
23/01/2023	R202 On 02-November-23			Bond Future	261.53	261.5185	261.5257	261.5185	0.00
23/01/2023	R202 On 01-February-24			Bond Future	261.61	261.6011	261.6101	261.6011	0.00
23/01/2023	R209 On 02-February-23			Bond Future	11.05	69.4132	69.3677	69.4132	11,626.00
23/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	223	0	0	0	0.00
23/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	199	0	0	0	0.00
23/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	211	0	0	0	0.00
23/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1514	2	2	2	0.00
23/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1597	2	2	2	0.00
23/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1555	2	2	2	0.00
23/01/2023	R209 On 04-May-23			Bond Future	11.15	67.6012	67.5542	67.6012	17,568.00
23/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3447	4	3	4	1,000.00
23/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6992	7	7	7	0.00
23/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2311	2	2	2	0.00
23/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2029	2	2	2	2,500.00
23/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2259	2	2	2	0.00
23/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2285	2	2	2	0.00
23/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	401	0	0	0	500.00
23/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1003	1	1	1	2,500.00
23/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4444	4	4	4	0.00
23/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6657	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
23/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2541	3	3	3	0.00
23/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2566	3	3	3	0.00
23/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1690	2	2	2	0.00
23/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2802	3	3	3	6,250.00
23/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2516	3	3	3	0.00
23/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	560	1	1	1	8,500.00
23/01/2023	R209 On 03-August-23			Bond Future	11.24	68.9847	68.9364	68.9847	1,690.00
23/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5427	5	5	5	0.00
23/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5395	5	5	5	0.00
23/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5363	5	5	5	0.00
23/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1986	2	2	2	0.00
23/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2016	2	2	2	0.00
23/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2001	2	2	2	0.00
23/01/2023	R209 On 02-November-23			Bond Future	11.33	67.2793	67.2299	67.2793	5,720.00
23/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3957	4	4	4	0.00
23/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3931	4	4	4	0.00
23/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3905	4	4	4	0.00
23/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3910	4	4	4	0.00
23/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3887	4	4	4	0.00
23/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3864	4	4	4	0.00
23/01/2023	R209 On 01-February-24			Bond Future	11.45	68.5540	68.5041	68.5540	0.00
23/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6211	6	6	6	0.00
23/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6181	6	6	6	0.00
23/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6240	6	6	6	0.00
23/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2993	3	3	3	0.00
23/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3010	3	3	3	0.00
23/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3026	3	3	3	0.00
23/01/2023	R210 On 02-February-23			Bond Future	223.88	223.1330	223.8788	223.1330	372.00
23/01/2023	R210 On 04-May-23			Bond Future	225.16	224.4051	225.1638	224.4051	72.00
23/01/2023	R210 On 03-August-23			Bond Future	229.82	229.0488	229.8223	229.0488	300.00
23/01/2023	R210 On 02-November-23			Bond Future	231.53	230.7411	231.5307	230.7411	0.00
23/01/2023	R210 On 01-February-24			Bond Future	235.98	235.1759	235.9819	235.1759	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
23/01/2023	R213 On 02-February-23			Bond Future	10.24	85.7498	85.6120	85.7498	20,450.00
23/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
23/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1213	1	1	1	912.00
23/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	583	1	1	1	0.00
23/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	559	1	1	1	0.00
23/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	608	1	1	1	0.00
23/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	948	1	1	1	0.00
23/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	195	0	0	0	0.00
23/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8738	9	9	9	0.00
23/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
23/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	661	1	1	1	0.00
23/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	294	0	0	0	0.00
23/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	407	0	0	0	476.00
23/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	684	1	1	1	0.00
23/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	638	1	1	1	0.00
23/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5351	5	5	5	0.00
23/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1286	1	1	1	476.00
23/01/2023	R213 On 04-May-23			Bond Future	10.34	83.8527	83.7116	83.8527	32,873.00
23/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3241	3	3	3	0.00
23/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3212	3	3	3	0.00
23/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3271	3	3	3	0.00
23/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1384	1	1	1	0.00
23/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1415	1	1	1	0.00
23/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1400	1	1	1	0.00
23/01/2023	R213 On 03-August-23			Bond Future	10.43	85.5682	85.4237	85.5682	0.00
23/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6312	6	6	6	0.00
23/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6279	6	6	6	0.00
23/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6345	6	6	6	0.00
23/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1104	1	1	1	0.00
23/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1113	1	1	1	0.00
23/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1095	1	1	1	0.00
23/01/2023	R213 On 02-November-23			Bond Future	10.52	83.8083	83.6607	83.8083	1,911.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4788	5	5	5	0.00
23/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4760	5	5	5	0.00
23/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4817	5	5	5	0.00
23/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2149	2	2	2	0.00
23/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2177	2	2	2	0.00
23/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2163	2	2	2	0.00
23/01/2023	R213 On 01-February-24			Bond Future	10.65	85.3979	85.2480	85.3979	0.00
23/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6280	6	6	6	0.00
23/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6250	6	6	6	0.00
23/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6221	6	6	6	0.00
23/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1865	2	2	2	0.00
23/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1854	2	2	2	0.00
23/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1843	2	2	2	0.00
23/01/2023	R214 On 02-February-23			Bond Future	11.33	66.1588	66.0847	66.1588	68,050.00
23/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
23/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	155	0	0	0	0.00
23/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	81	0	0	0	2,300.00
23/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2561	3	3	3	0.00
23/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	258	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	1691	2	2	2	2,300.00
23/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	245	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	272	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	232	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1627	2	2	2	0.00
23/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1585	2	2	2	0.00
23/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2431	2	2	2	0.00
23/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	242	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1543	2	2	2	0.00
23/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1501	2	2	2	0.00
23/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	90	0	0	0	0.00
23/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1941	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
23/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5902	6	6	6	0.00
23/01/2023	R214 On 02-February-23		Put	Bond Future	33915	34	34	34	0.00
23/01/2023	R214 On 04-May-23			Bond Future	11.43	64.1373	64.0613	64.1373	22,783.00
23/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2445	3	2	3	0.00
23/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2391	2	2	2	0.00
23/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2418	2	2	2	0.00
23/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2716	3	3	3	0.00
23/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2742	3	3	3	0.00
23/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2690	3	3	3	0.00
23/01/2023	R214 On 03-August-23			Bond Future	11.52	65.4495	65.3716	65.4495	2,980.00
23/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5482	6	5	6	0.00
23/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5418	5	5	5	0.00
23/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5450	6	5	6	0.00
23/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2268	2	2	2	0.00
23/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2284	2	2	2	0.00
23/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2252	2	2	2	0.00
23/01/2023	R214 On 02-November-23			Bond Future	11.61	63.5218	63.4421	63.5218	0.00
23/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3811	4	4	4	0.00
23/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3759	4	4	4	0.00
23/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3785	4	4	4	0.00
23/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4549	5	5	5	0.00
23/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4576	5	5	5	0.00
23/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4522	5	5	5	0.00
23/01/2023	R214 On 01-February-24			Bond Future	11.73	64.7259	64.6450	64.7259	0.00
23/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5775	6	6	6	0.00
23/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5804	6	6	6	0.00
23/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5833	6	6	6	0.00
23/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3698	4	4	4	0.00
23/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3717	4	4	4	0.00
23/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3737	4	4	4	0.00
23/01/2023	R248 On 02-February-23			Bond Future	11.32	82.7538	82.5585	82.7538	55,768.00
23/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	1	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
23/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	279	0	0	0	0.00
23/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	346	1	0	1	0.00
23/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	295	0	0	0	0.00
23/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	197	0	0	0	2,900.00
23/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2124	2	2	2	2,900.00
23/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	2650	3	3	3	0.00
23/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	311	0	0	0	0.00
23/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1989	2	2	2	0.00
23/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1884	2	2	2	0.00
23/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	192	0	0	0	0.00
23/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	307	0	0	0	0.00
23/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2437	2	2	2	0.00
23/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	2043	2	2	2	0.00
23/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2097	2	2	2	0.00
23/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6683	6	7	6	0.00
23/01/2023	R248 On 04-May-23			Bond Future	11.43	79.8917	79.6921	79.8917	249,874.00
23/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	2940	3	3	3	0.00
23/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	2906	3	3	3	0.00
23/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	2973	3	3	3	0.00
23/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3491	3	3	3	0.00
23/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3558	4	4	4	0.00
23/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3524	3	4	3	0.00
23/01/2023	R248 On 03-August-23			Bond Future	11.52	81.4888	81.2847	81.4888	0.00
23/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6601	7	7	7	0.00
23/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6562	7	7	7	0.00
23/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6640	7	7	7	0.00
23/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2969	3	3	3	0.00
23/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3010	3	3	3	0.00
23/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2990	3	3	3	0.00
23/01/2023	R248 On 02-November-23			Bond Future	11.61	78.7743	78.5658	78.7743	0.00
23/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	4833	5	5	5	0.00
23/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4800	5	5	5	0.00
23/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4767	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
23/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5612	6	6	6	0.00
23/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5678	6	6	6	0.00
23/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5645	6	6	6	0.00
23/01/2023	R248 On 01-February-24			Bond Future	11.73	80.3041	80.0920	80.3041	13,000.00
23/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7183	7	7	7	0.00
23/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7147	7	7	7	0.00
23/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7111	7	7	7	0.00
23/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4563	5	5	5	0.00
23/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4539	4	5	4	0.00
23/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4515	4	5	4	0.00