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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	2025 On 02-February-23			Bond Future	166.22	166.3756	166.2169	166.3756	6,322.00
20/01/2023	2025 On 04-May-23			Bond Future	169.47	169.6299	169.4653	169.6299	4,823.00
20/01/2023	2025 On 03-August-23			Bond Future	171.23	171.3227	171.2315	171.3227	214.00
20/01/2023	2025 On 02-November-23			Bond Future	174.86	174.7859	174.8606	174.7859	0.00
20/01/2023	2025 On 01-February-24			Bond Future	176.44	176.5229	176.4372	176.5229	0.00
20/01/2023	2029 On 02-February-23			Bond Future	120.22	120.8995	120.2203	120.8995	1,476.00
20/01/2023	2029 On 04-May-23			Bond Future	121.27	121.9676	121.2732	121.9676	387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2029 On 03-August-23			Bond Future	123.78	124.4365	123.7826	124.4365	728.00
20/01/2023	2029 On 02-November-23			Bond Future	125.08	125.6238	125.0785	125.6238	0.00
20/01/2023	2029 On 01-February-24			Bond Future	127.48	128.1590	127.4832	128.1590	0.00
20/01/2023	2030 On 02-February-23			Bond Future	9.76	91.4755	9.7606	91.4755	37,934.00
20/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
20/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	3	0	3	0	388.00
20/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7938	8	7938	8	5,000.00
20/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6114	6	6114	6	0.00
20/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6286	6	6286	6	0.00
20/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1446	2	1446	2	0.00
20/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	865	1	865	1	388.00
20/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1205	1	1205	1	0.00
20/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	755	1	755	1	0.00
20/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	2	0	2	0	0.00
20/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7095	7	7095	7	5,000.00
20/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1375	1	1375	1	0.00
20/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1410	2	1410	2	0.00
20/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	781	1	781	1	0.00
20/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	16	0	16	0	0.00
20/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	450	1	450	1	0.00
20/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	924	1	924	1	102.00
20/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2698	3	2698	3	0.00
20/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	367	0	367	0	102.00
20/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	283	0	283	0	0.00
20/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
20/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3467	3	3467	3	0.00
20/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3272	3	3272	3	0.00
20/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	1	0	1	0	388.00
20/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4606	5	4606	5	0.00
20/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	616	1	616	1	0.00
20/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	540	1	540	1	0.00
20/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	596	1	596	1	0.00
20/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	306	0	306	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	294	0	294	0	0.00
20/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	2	0	2	0	0.00
20/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
20/01/2023	2030 On 04-May-23			Bond Future	9.86	93.2421	9.8595	93.2421	79,657.00
20/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11412	12	11412	12	0.00
20/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7843	8	7843	8	0.00
20/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9417	10	9417	10	0.00
20/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11149	11	11149	11	0.00
20/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3988	4	3988	4	0.00
20/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1450	2	1450	2	150.00
20/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4349	4	4349	4	350.00
20/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6797	7	6797	7	0.00
20/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3607	4	3607	4	479.00
20/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3923	4	3923	4	0.00
20/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3956	4	3956	4	0.00
20/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1630	2	1630	2	479.00
20/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1867	2	1867	2	388.00
20/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2400	2	2400	2	1,080.00
20/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	646	1	646	1	388.00
20/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4528	4	4528	4	0.00
20/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2736	3	2736	3	0.00
20/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1762	2	1762	2	0.00
20/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2230	2	2230	2	0.00
20/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2499	2	2499	2	0.00
20/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	963	1	963	1	0.00
20/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	974	1	974	1	0.00
20/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1096	1	1096	1	0.00
20/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	352	0	352	0	150.00
20/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	834	1	834	1	0.00
20/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	951	1	951	1	0.00
20/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	54	0	54	0	479.00
20/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	126	0	126	0	1,080.00
20/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	245	0	245	0	388.00

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20/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	47	0	47	0	350.00
20/01/2023	2030 On 03-August-23			Bond Future	9.94	91.1002	9.9433	91.1002	5,629.00
20/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11012	11	11012	11	0.00
20/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6753	7	6753	7	0.00
20/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12064	12	12064	12	0.00
20/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6685	7	6685	7	0.00
20/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6719	7	6719	7	0.00
20/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3735	4	3735	4	1,012.00
20/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4464	5	4464	5	350.00
20/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1407	1	1407	1	0.00
20/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	753	1	753	1	0.00
20/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	767	1	767	1	0.00
20/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	136	0	136	0	350.00
20/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1744	2	1744	2	0.00
20/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	204	0	204	0	1,012.00
20/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	760	1	760	1	0.00
20/01/2023	2030 On 02-November-23			Bond Future	10.01	92.9206	10.0134	92.9206	149.00
20/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5138	5	5138	5	0.00
20/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5109	5	5109	5	0.00
20/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5080	5	5080	5	0.00
20/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1783	2	1783	2	0.00
20/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1771	2	1771	2	0.00
20/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1759	2	1759	2	0.00
20/01/2023	2030 On 01-February-24			Bond Future	10.14	90.7694	10.1360	90.7694	0.00
20/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6515	6	6515	6	0.00
20/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6486	6	6486	6	0.00
20/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6545	7	6545	7	0.00
20/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1609	2	1609	2	0.00
20/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1628	2	1628	2	0.00
20/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1618	2	1618	2	0.00
20/01/2023	2032 On 02-February-23			Bond Future	10.44	90.5998	10.4427	90.5998	52,067.00
20/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
20/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11180	12	11180	12	0.00

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20/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7015	7	7015	7	0.00
20/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	671	1	671	1	0.00
20/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	697	1	697	1	0.00
20/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	252	0	252	0	0.00
20/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	489	1	489	1	8,000.00
20/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
20/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	52	0	52	0	750.00
20/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5390	6	5390	6	0.00
20/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6302	7	6302	7	0.00
20/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1008	1	1008	1	0.00
20/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1598	2	1598	2	750.00
20/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5149	6	5149	6	0.00
20/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	341	0	341	0	500.00
20/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	722	1	722	1	0.00
20/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	949	1	949	1	0.00
20/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1533	1	1533	1	0.00
20/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	16	0	16	0	8,000.00
20/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	403	0	403	0	0.00
20/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	704	1	704	1	454.00
20/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	5	0	5	0	0.00
20/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	13	0	13	0	8,000.00
20/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2883	3	2883	3	0.00
20/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5366	5	5366	5	0.00
20/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1250	1	1250	1	0.00
20/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1768	1	1768	1	454.00
20/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	976	1	976	1	0.00
20/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1005	1	1005	1	0.00
20/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	2	0	2	0	500.00
20/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
20/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6290	6	6290	6	0.00
20/01/2023	2032 On 04-May-23			Bond Future	10.55	88.1897	10.5520	88.1897	173,194.00
20/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2660	3	2660	3	400.00
20/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3414	4	3414	4	0.00

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20/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3446	4	3446	4	0.00
20/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1276	1	1276	1	730.00
20/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2411	3	2411	3	730.00
20/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13421	14	13421	14	0.00
20/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3478	4	3478	4	0.00
20/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5147	5	5147	5	400.00
20/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4041	4	4041	4	0.00
20/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1461	1	1461	1	730.00
20/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1750	2	1750	2	0.00
20/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	60	0	60	0	400.00
20/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2525	2	2525	2	0.00
20/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	4036	4	4036	4	0.00
20/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1768	2	1768	2	0.00
20/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1787	2	1787	2	0.00
20/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2309	2	2309	2	0.00
20/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1042	1	1042	1	0.00
20/01/2023	2032 On 03-August-23			Bond Future	10.65	89.9543	10.6458	89.9543	2,600.00
20/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6792	7	6792	7	0.00
20/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6827	7	6827	7	0.00
20/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7330	8	7330	8	5,000.00
20/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6863	7	6863	7	0.00
20/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1141	1	1141	1	1,500.00
20/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2406	3	2406	3	1,500.00
20/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	4181	4	4181	4	0.00
20/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6657	6	6657	6	0.00
20/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1406	1	1406	1	0.00
20/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1271	1	1271	1	0.00
20/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1417	1	1417	1	0.00
20/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1427	1	1427	1	0.00
20/01/2023	2032 On 02-November-23			Bond Future	10.74	87.5924	10.7369	87.5924	0.00
20/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5048	5	5048	5	0.00
20/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5079	5	5079	5	0.00
20/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5109	5	5109	5	0.00

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20/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2665	3	2665	3	0.00
20/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2682	3	2682	3	0.00
20/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2699	3	2699	3	0.00
20/01/2023	2032 On 01-February-24			Bond Future	10.87	89.3394	10.8702	89.3394	0.00
20/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6773	7	6773	7	0.00
20/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6709	7	6709	7	0.00
20/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6741	7	6741	7	0.00
20/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2224	2	2224	2	0.00
20/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2237	2	2237	2	0.00
20/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2211	2	2211	2	0.00
20/01/2023	2033 On 02-February-23			Bond Future	115.04	116.5161	115.0420	116.5161	1,244.00
20/01/2023	2033 On 04-May-23			Bond Future	115.90	117.4092	115.9043	117.4092	318.00
20/01/2023	2033 On 03-August-23			Bond Future	118.30	119.7858	118.3026	119.7858	6,141.00
20/01/2023	2033 On 02-November-23			Bond Future	119.39	120.7897	119.3922	120.7897	0.00
20/01/2023	2033 On 01-February-24			Bond Future	121.69	123.2272	121.6877	123.2272	0.00
20/01/2023	2037 On 02-February-23			Bond Future	11.22	81.4036	11.2175	81.4036	39,264.00
20/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	490	1	490	1	0.00
20/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	601	1	601	1	577.00
20/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	450	1	450	1	0.00
20/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	470	1	470	1	0.00
20/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4362	5	4362	5	0.00
20/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1543	1	1543	1	0.00
20/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1584	2	1584	2	0.00
20/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1309	1	1309	1	0.00
20/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	38	0	38	0	577.00
20/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1502	1	1502	1	0.00
20/01/2023	2037 On 04-May-23			Bond Future	11.33	82.9757	11.3345	82.9757	60,729.00
20/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12628	13	12628	13	0.00
20/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2803	3	2803	3	0.00
20/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4384	5	4384	5	400.00
20/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1980	2	1980	2	400.00
20/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4996	5	4996	5	0.00
20/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2742	3	2742	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2772	3	2772	3	0.00
20/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1780	2	1780	2	703.00
20/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4088	4	4088	4	0.00
20/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2917	3	2917	3	0.00
20/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2945	3	2945	3	0.00
20/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3799	4	3799	4	0.00
20/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	187	0	187	0	400.00
20/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1827	2	1827	2	0.00
20/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1549	2	1549	2	703.00
20/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2889	3	2889	3	0.00
20/01/2023	2037 On 03-August-23			Bond Future	11.44	80.3780	11.4425	80.3780	71,091.00
20/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6258	6	6258	6	0.00
20/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6184	6	6184	6	0.00
20/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6221	6	6221	6	0.00
20/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2390	2	2390	2	0.00
20/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2408	2	2408	2	0.00
20/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2373	2	2373	2	0.00
20/01/2023	2037 On 02-November-23			Bond Future	11.54	81.9840	11.5396	81.9840	0.00
20/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4599	5	4599	5	0.00
20/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4629	5	4629	5	0.00
20/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4659	5	4659	5	0.00
20/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4539	5	4539	5	0.00
20/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4513	5	4513	5	0.00
20/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4486	5	4486	5	0.00
20/01/2023	2037 On 01-February-24			Bond Future	11.67	79.3640	11.6732	79.3640	0.00
20/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7056	7	7056	7	0.00
20/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7089	7	7089	7	0.00
20/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7122	7	7122	7	0.00
20/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3582	4	3582	4	0.00
20/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3601	4	3601	4	0.00
20/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3619	4	3619	4	0.00
20/01/2023	2038 On 02-February-23			Bond Future	127.79	128.4044	127.7902	128.4044	2,363.00
20/01/2023	2038 On 04-May-23			Bond Future	130.29	130.9160	130.2875	130.9160	2,863.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2038 On 03-August-23			Bond Future	131.03	131.6076	131.0257	131.6076	0.00
20/01/2023	2038 On 02-November-23			Bond Future	133.80	134.2680	133.8030	134.2680	0.00
20/01/2023	2038 On 01-February-24			Bond Future	134.37	134.9632	134.3660	134.9632	0.00
20/01/2023	2040 On 02-February-23			Bond Future	11.39	82.6497	11.3924	82.6497	88,775.00
20/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
20/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
20/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4229	5	4229	5	0.00
20/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	320	0	320	0	0.00
20/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	336	0	336	0	0.00
20/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	129	0	129	0	0.00
20/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5180	5	5180	5	0.00
20/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5349	6	5349	6	0.00
20/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	352	0	352	0	0.00
20/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	154	0	154	0	388.00
20/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	481	1	481	1	563.00
20/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1791	2	1791	2	0.00
20/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	71	0	71	0	563.00
20/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2992	3	2992	3	0.00
20/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2123	2	2123	2	0.00
20/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	26	0	26	0	388.00
20/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	31	0	31	0	0.00
20/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2173	2	2173	2	0.00
20/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2223	2	2223	2	0.00
20/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8135	8	8135	8	0.00
20/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3170	3	3170	3	0.00
20/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8357	8	8357	8	0.00
20/01/2023	2040 On 04-May-23			Bond Future	11.51	84.2458	11.5089	84.2458	35,303.00
20/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11308	12	11308	12	0.00
20/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	2974	3	2974	3	486.00
20/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5086	5	5086	5	0.00
20/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2749	3	2749	3	0.00
20/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2780	3	2780	3	0.00
20/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	392	0	392	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1070	1	1070	1	486.00
20/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1441	2	1441	2	388.00
20/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1689	2	1689	2	684.00
20/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8251	9	8251	9	0.00
20/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2812	3	2812	3	0.00
20/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3310	3	3310	3	0.00
20/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6201	6	6201	6	0.00
20/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	839	1	839	1	388.00
20/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	413	0	413	0	486.00
20/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1794	2	1794	2	684.00
20/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4787	5	4787	5	0.00
20/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5275	5	5275	5	0.00
20/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9526	9	9526	9	0.00
20/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3342	3	3342	3	0.00
20/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3374	3	3374	3	0.00
20/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3156	3	3156	3	0.00
20/01/2023	2040 On 03-August-23			Bond Future	11.62	81.4231	11.6169	81.4231	86,349.00
20/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6399	7	6399	7	0.00
20/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6437	7	6437	7	0.00
20/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6475	7	6475	7	0.00
20/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2822	3	2822	3	0.00
20/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2841	3	2841	3	0.00
20/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2861	3	2861	3	0.00
20/01/2023	2040 On 02-November-23			Bond Future	11.71	83.0500	11.7142	83.0500	84.00
20/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4584	5	4584	5	0.00
20/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4522	5	4522	5	0.00
20/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4553	5	4553	5	0.00
20/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5345	5	5345	5	0.00
20/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5283	5	5283	5	0.00
20/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5314	5	5314	5	0.00
20/01/2023	2040 On 01-February-24			Bond Future	11.85	80.2009	11.8460	80.2009	0.00
20/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7234	7	7234	7	0.00
20/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7166	7	7166	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7200	7	7200	7	0.00
20/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4333	4	4333	4	0.00
20/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4355	4	4355	4	0.00
20/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4311	4	4311	4	0.00
20/01/2023	2044 On 02-February-23			Bond Future	11.45	79.1710	11.4517	79.1710	35,997.00
20/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	23	0	23	0	2,500.00
20/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	381	1	381	1	0.00
20/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2251	3	2251	3	0.00
20/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	315	0	315	0	0.00
20/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
20/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	132	0	132	0	2,500.00
20/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3011	3	3011	3	0.00
20/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3548	4	3548	4	0.00
20/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2015	2	2015	2	1,700.00
20/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	300	0	300	0	0.00
20/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	233	0	233	0	1,700.00
20/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	286	0	286	0	0.00
20/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2349	2	2349	2	0.00
20/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2296	2	2296	2	0.00
20/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	432	0	432	0	0.00
20/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	124	0	124	0	4,000.00
20/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2041	2	2041	2	0.00
20/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	193	0	193	0	0.00
20/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3152	3	3152	3	0.00
20/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	357	0	357	0	2,500.00
20/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	8093	8	8093	8	0.00
20/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2244	2	2244	2	0.00
20/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2568	2	2568	2	0.00
20/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4798	5	4798	5	0.00
20/01/2023	2044 On 04-May-23			Bond Future	11.56	80.6999	11.5633	80.6999	51,813.00
20/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	3811	4	3811	4	0.00
20/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4767	5	4767	5	0.00
20/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2722	3	2722	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	5789	6	5789	6	0.00
20/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2659	3	2659	3	0.00
20/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2690	3	2690	3	0.00
20/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3613	4	3613	4	0.00
20/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3647	4	3647	4	0.00
20/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2637	3	2637	3	4,115.00
20/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1609	2	1609	2	1,500.00
20/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3579	4	3579	4	0.00
20/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2064	2	2064	2	4,115.00
20/01/2023	2044 On 03-August-23			Bond Future	11.67	77.9315	11.6668	77.9315	21,473.00
20/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6194	6	6194	6	0.00
20/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6119	6	6119	6	0.00
20/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6156	6	6156	6	0.00
20/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3162	3	3162	3	0.00
20/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3184	3	3184	3	0.00
20/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3141	3	3141	3	0.00
20/01/2023	2044 On 02-November-23			Bond Future	11.76	79.4887	11.7597	79.4887	0.00
20/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4417	5	4417	5	0.00
20/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4448	5	4448	5	0.00
20/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4479	5	4479	5	0.00
20/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5668	6	5668	6	0.00
20/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5700	6	5700	6	0.00
20/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5733	6	5733	6	0.00
20/01/2023	2044 On 01-February-24			Bond Future	11.89	76.6937	11.8851	76.6937	0.00
20/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	6994	7	6994	7	0.00
20/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7029	7	7029	7	0.00
20/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7063	7	7063	7	0.00
20/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4668	5	4668	5	0.00
20/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4691	5	4691	5	0.00
20/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4715	5	4715	5	0.00
20/01/2023	2046 On 02-February-23			Bond Future	112.88	116.6161	112.8772	116.6161	7,251.00
20/01/2023	2046 On 04-May-23			Bond Future	113.05	116.8597	113.0458	116.8597	12,712.00
20/01/2023	2046 On 03-August-23			Bond Future	115.39	119.2252	115.3852	119.2252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	2046 On 02-November-23			Bond Future	115.74	119.5482	115.7449	119.5482	0.00
20/01/2023	2046 On 01-February-24			Bond Future	117.97	121.9605	117.9687	121.9605	0.00
20/01/2023	2050 On 02-February-23			Bond Future	114.83	116.8984	114.8343	116.8984	3,214.00
20/01/2023	2050 On 04-May-23			Bond Future	117.08	119.1848	117.0786	119.1848	10,758.00
20/01/2023	2050 On 03-August-23			Bond Future	117.32	119.4187	117.3229	119.4187	0.00
20/01/2023	2050 On 02-November-23			Bond Future	119.81	121.8327	119.8095	121.8327	0.00
20/01/2023	2050 On 01-February-24			Bond Future	119.88	122.0493	119.8752	122.0493	0.00
20/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	AL37 On 02-February-23			Index Future	869.67	871.4170	869.6650	871.4170	0.00
20/01/2023	AL37 On 04-May-23			Index Future	886.45	888.2450	886.4460	888.2450	0.00
20/01/2023	AL37 On 03-August-23			Index Future	904.58	906.0120	904.5750	906.0120	0.00
20/01/2023	AL37 On 02-November-23			Index Future	923.54	924.1210	923.5380	924.1210	0.00
20/01/2023	AL37 On 01-February-24			Index Future	941.11	942.5720	941.1050	942.5720	0.00
20/01/2023	AL7T On 02-February-23			Index Future	1012.52	1014.9650	1012.5200	1014.9650	0.00
20/01/2023	AL7T On 04-May-23			Index Future	1032.06	1034.5660	1032.0570	1034.5660	0.00
20/01/2023	AL7T On 03-August-23			Index Future	1053.16	1055.2600	1053.1640	1055.2600	0.00
20/01/2023	AL7T On 02-November-23			Index Future	1075.24	1076.3520	1075.2420	1076.3520	0.00
20/01/2023	AL7T On 01-February-24			Index Future	1095.70	1097.8420	1095.6950	1097.8420	0.00
20/01/2023	ALBI On 02-February-23			Index Future	879.32	881.5740	879.3150	881.5740	34.00
20/01/2023	ALBI On 04-May-23			Index Future	896.28	898.5990	896.2820	898.5990	77.00
20/01/2023	ALBI On 03-August-23			Index Future	914.61	916.5730	914.6130	916.5730	0.00
20/01/2023	ALBI On 02-November-23			Index Future	933.79	934.8930	933.7850	934.8930	0.00
20/01/2023	ALBI On 01-February-24			Index Future	951.55	953.5590	951.5480	953.5590	0.00
20/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2023	ES33 On 02-February-23			Bond Future	11.95	76.7681	11.9494	76.7681	0.00
20/01/2023	ES33 On 04-May-23			Bond Future	12.10	74.4756	12.1029	74.4756	0.00
20/01/2023	ES33 On 03-August-23			Bond Future	12.24	75.9834	12.2437	75.9834	350.00
20/01/2023	ES33 On 02-November-23			Bond Future	12.39	73.7249	12.3867	73.7249	0.00
20/01/2023	ES33 On 01-February-24			Bond Future	12.57	75.2114	12.5748	75.2114	0.00
20/01/2023	ES42 On 02-February-23			Bond Future	12.38	74.5409	12.3771	74.5409	0.00
20/01/2023	ES42 On 04-May-23			Bond Future	12.52	71.7361	12.5230	71.7361	0.00
20/01/2023	ES42 On 03-August-23			Bond Future	12.65	73.1889	12.6544	73.1889	4,000.00
20/01/2023	ES42 On 02-November-23			Bond Future	12.79	70.4058	12.7876	70.4058	0.00
20/01/2023	ES42 On 01-February-24			Bond Future	12.95	71.8246	12.9517	71.8246	0.00
20/01/2023	GOVI On 02-February-23			GOVI	867.18	869.3760	867.1830	869.3760	140.00
20/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	163430	19	163430	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	163530	19	163530	19	0.00
20/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	163630	19	163630	19	0.00
20/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 04-May-23			GOVI	883.92	886.1650	883.9160	886.1650	799.00
20/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	310360	33	310360	33	0.00
20/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	310460	33	310460	33	0.00
20/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	310560	33	310560	33	0.00
20/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 03-August-23			GOVI	901.99	903.8910	901.9930	903.8910	0.00
20/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	647630	67	647630	67	0.00
20/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	647830	67	647830	67	0.00
20/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	647730	67	647730	67	0.00
20/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 02-November-23			GOVI	920.90	921.9570	920.9010	921.9570	0.00
20/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	351010	36	351010	36	0.00
20/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	350910	36	350910	36	0.00
20/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	350810	36	350810	36	0.00
20/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 01-February-24			GOVI	938.42	940.3650	938.4190	940.3650	0.00
20/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	584390	60	584390	60	0.00
20/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	584290	60	584290	60	0.00
20/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	584190	60	584190	60	0.00
20/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2023	IGOV On 02-February-23			Index Future	324.66	327.7670	324.6600	327.7670	151.00
20/01/2023	IGOV On 04-May-23			Index Future	331.01	334.1780	331.0050	334.1780	654.00
20/01/2023	IGOV On 03-August-23			Index Future	337.85	340.9420	337.8530	340.9420	0.00
20/01/2023	IGOV On 02-November-23			Index Future	345.01	347.8350	345.0130	347.8350	0.00
20/01/2023	IGOV On 01-February-24			Index Future	351.65	354.8560	351.6510	354.8560	0.00
20/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
20/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.59	92.4350	7.5850	92.4350	0.00
20/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.67	92.3350	7.6650	92.3350	0.00
20/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.68	92.3350	7.6750	92.3350	0.00
20/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.67	92.3250	7.6700	92.3250	0.00
20/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.63	92.3400	7.6300	92.3400	0.00
20/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.62	92.3950	7.6150	92.3950	75.00
20/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.39	92.6500	7.3900	92.6500	272.00
20/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.33	92.7800	7.3250	92.7800	0.00
20/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.13	92.8350	7.1250	92.8350	0.00
20/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.14	92.8450	7.1400	92.8450	68.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.21	92.7800	7.2050	92.7800	0.00
20/01/2023	R035 On 02-February-23			Bond Future	10.98	90.0792	10.9838	90.0792	99,638.00
20/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5645	6	5645	6	0.00
20/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11938	12	11938	12	0.00
20/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1113	1	1113	1	976.00
20/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1148	1	1148	1	0.00
20/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	568	1	568	1	0.00
20/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	592	1	592	1	0.00
20/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	20	0	20	0	976.00
20/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	202	0	202	0	388.00
20/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
20/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
20/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
20/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5431	6	5431	6	0.00
20/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	615	1	615	1	0.00
20/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	225	0	225	0	0.00
20/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	161	0	161	0	0.00
20/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2483	2	2483	2	0.00
20/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2277	2	2277	2	0.00
20/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2177	2	2177	2	582.00
20/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4218	4	4218	4	0.00
20/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1235	1	1235	1	0.00
20/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
20/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6854	7	6854	7	0.00
20/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7385	7	7385	7	0.00
20/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1271	1	1271	1	0.00
20/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1308	1	1308	1	0.00
20/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	697	1	697	1	582.00
20/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	722	1	722	1	0.00
20/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	9	0	9	0	388.00
20/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7119	7	7119	7	0.00
20/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	11	0	11	0	0.00
20/01/2023	R035 On 04-May-23			Bond Future	11.10	87.3158	11.0963	87.3158	143,288.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5307	5	5307	5	0.00
20/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3174	3	3174	3	0.00
20/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5589	6	5589	6	0.00
20/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1115	1	1115	1	491.00
20/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	398	0	398	0	388.00
20/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11276	11	11276	11	0.00
20/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8094	8	8094	8	0.00
20/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3108	3	3108	3	0.00
20/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3141	3	3141	3	0.00
20/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1469	2	1469	2	388.00
20/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3011	3	3011	3	491.00
20/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1364	1	1364	1	770.00
20/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2637	3	2637	3	770.00
20/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2908	3	2908	3	0.00
20/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4630	5	4630	5	0.00
20/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4429	4	4429	4	0.00
20/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2458	2	2458	2	0.00
20/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	648	1	648	1	388.00
20/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	269	0	269	0	491.00
20/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8109	8	8109	8	0.00
20/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5184	5	5184	5	0.00
20/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1247	1	1247	1	770.00
20/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2508	3	2508	3	0.00
20/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2483	3	2483	3	0.00
20/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2584	3	2584	3	0.00
20/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1345	1	1345	1	1,035.00
20/01/2023	R035 On 03-August-23			Bond Future	11.20	89.0627	11.1967	89.0627	1,500.00
20/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6475	7	6475	7	0.00
20/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6512	7	6512	7	0.00
20/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6550	7	6550	7	0.00
20/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2127	2	2127	2	0.00
20/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2143	2	2143	2	0.00
20/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2158	2	2158	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R035 On 02-November-23			Bond Future	11.30	86.3385	11.2980	86.3385	123.00
20/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4847	5	4847	5	0.00
20/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4785	5	4785	5	0.00
20/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4816	5	4816	5	0.00
20/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4135	4	4135	4	0.00
20/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4160	4	4160	4	0.00
20/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4111	4	4111	4	0.00
20/01/2023	R035 On 01-February-24			Bond Future	11.44	88.0607	11.4397	88.0607	0.00
20/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7323	7	7323	7	0.00
20/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7256	7	7256	7	0.00
20/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7289	7	7289	7	0.00
20/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3310	3	3310	3	0.00
20/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3327	3	3327	3	0.00
20/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3292	3	3292	3	0.00
20/01/2023	R186 On 02-February-23			Bond Future	8.26	108.8758	8.2595	108.8758	42,419.00
20/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	546	1	546	1	0.00
20/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	503	1	503	1	0.00
20/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	525	1	525	1	0.00
20/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	285	0	285	0	0.00
20/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	298	0	298	0	0.00
20/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	273	0	273	0	0.00
20/01/2023	R186 On 04-May-23			Bond Future	8.30	110.9784	8.2983	110.9784	88,090.00
20/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1238	1	1238	1	200.00
20/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2205	2	2205	2	0.00
20/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2182	2	2182	2	0.00
20/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2228	2	2228	2	0.00
20/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	519	0	519	0	0.00
20/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	528	0	528	0	0.00
20/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	1041	1	1041	1	200.00
20/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	511	0	511	0	0.00
20/01/2023	R186 On 03-August-23			Bond Future	8.30	107.8934	8.2988	107.8934	0.00
20/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4563	5	4563	5	0.00
20/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4513	5	4513	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4538	5	4538	5	0.00
20/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	318	0	318	0	0.00
20/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	321	0	321	0	0.00
20/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	314	0	314	0	0.00
20/01/2023	R186 On 02-November-23			Bond Future	8.28	110.0495	8.2775	110.0495	1,257.00
20/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3772	4	3772	4	0.00
20/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3751	4	3751	4	0.00
20/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6099	6	6099	6	0.00
20/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3269	3	3269	3	1,715.00
20/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3794	4	3794	4	0.00
20/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	704	1	704	1	0.00
20/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	299	0	299	0	1,715.00
20/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	857	1	857	1	0.00
20/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	715	1	715	1	0.00
20/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	710	1	710	1	0.00
20/01/2023	R186 On 01-February-24			Bond Future	8.34	106.9403	8.3364	106.9403	0.00
20/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3822	4	3822	4	0.00
20/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3783	4	3783	4	0.00
20/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3802	4	3802	4	0.00
20/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	806	1	806	1	0.00
20/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	817	1	817	1	0.00
20/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	811	1	811	1	0.00
20/01/2023	R197 On 02-February-23			Bond Future	328.96	329.2758	328.9562	329.2758	877.00
20/01/2023	R197 On 04-May-23			Bond Future	335.39	335.7164	335.3850	335.7164	0.00
20/01/2023	R197 On 03-August-23			Bond Future	333.26	333.4447	333.2570	333.4447	0.00
20/01/2023	R197 On 02-November-23			Bond Future	340.32	340.1848	340.3212	340.1848	0.00
20/01/2023	R202 On 02-February-23			Bond Future	250.72	250.2626	250.7181	250.2626	1,246.00
20/01/2023	R202 On 04-May-23			Bond Future	255.62	255.1576	255.6180	255.1576	4,448.00
20/01/2023	R202 On 03-August-23			Bond Future	256.09	255.5064	256.0906	255.5064	460.00
20/01/2023	R202 On 02-November-23			Bond Future	261.52	260.6712	261.5185	260.6712	0.00
20/01/2023	R202 On 01-February-24			Bond Future	261.60	260.9782	261.6011	260.9782	0.00
20/01/2023	R209 On 02-February-23			Bond Future	11.04	69.5626	11.0365	69.5626	11,626.00
20/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	310	0	310	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	282	0	282	0	0.00
20/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	295	0	295	0	0.00
20/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1555	2	1555	2	0.00
20/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1634	2	1634	2	0.00
20/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1594	2	1594	2	0.00
20/01/2023	R209 On 04-May-23			Bond Future	11.14	67.7547	11.1407	67.7547	17,981.00
20/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3512	4	3512	4	1,000.00
20/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7056	7	7056	7	0.00
20/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2371	2	2371	2	0.00
20/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2087	2	2087	2	2,500.00
20/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2318	2	2318	2	0.00
20/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2344	2	2344	2	0.00
20/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	427	0	427	0	500.00
20/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1046	1	1046	1	2,500.00
20/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4440	4	4440	4	0.00
20/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6636	7	6636	7	0.00
20/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2553	3	2553	3	0.00
20/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2578	3	2578	3	0.00
20/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1708	2	1708	2	0.00
20/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2812	3	2812	3	6,250.00
20/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2528	2	2528	2	0.00
20/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	577	1	577	1	8,500.00
20/01/2023	R209 On 03-August-23			Bond Future	11.23	69.1103	11.2322	69.1103	1,690.00
20/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5484	6	5484	6	0.00
20/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5452	6	5452	6	0.00
20/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5420	6	5420	6	0.00
20/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1995	2	1995	2	0.00
20/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2025	2	2025	2	0.00
20/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2010	2	2010	2	0.00
20/01/2023	R209 On 02-November-23			Bond Future	11.32	67.3403	11.3212	67.3403	5,720.00
20/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4004	4	4004	4	0.00
20/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3978	4	3978	4	0.00
20/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3951	4	3951	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3908	4	3908	4	0.00
20/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3885	4	3885	4	0.00
20/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3861	4	3861	4	0.00
20/01/2023	R209 On 01-February-24			Bond Future	11.44	68.6834	11.4417	68.6834	0.00
20/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6260	6	6260	6	0.00
20/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6230	6	6230	6	0.00
20/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6289	6	6289	6	0.00
20/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2993	3	2993	3	0.00
20/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3009	3	3009	3	0.00
20/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3025	3	3025	3	0.00
20/01/2023	R210 On 02-February-23			Bond Future	223.13	223.1246	223.1330	223.1246	372.00
20/01/2023	R210 On 04-May-23			Bond Future	224.41	224.4002	224.4051	224.4002	72.00
20/01/2023	R210 On 03-August-23			Bond Future	229.05	228.9426	229.0488	228.9426	300.00
20/01/2023	R210 On 02-November-23			Bond Future	230.74	230.4069	230.7411	230.4069	0.00
20/01/2023	R210 On 01-February-24			Bond Future	235.18	235.0563	235.1759	235.0563	0.00
20/01/2023	R213 On 02-February-23			Bond Future	10.21	85.9835	10.2075	85.9835	20,450.00
20/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
20/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1390	2	1390	2	912.00
20/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	739	1	739	1	0.00
20/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	713	1	713	1	0.00
20/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	766	1	766	1	0.00
20/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1121	1	1121	1	0.00
20/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	298	0	298	0	0.00
20/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8876	9	8876	9	0.00
20/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
20/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	679	1	679	1	0.00
20/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	333	0	333	0	0.00
20/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	442	0	442	0	476.00
20/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	701	1	701	1	0.00
20/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	658	1	658	1	0.00
20/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5214	5	5214	5	0.00
20/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1250	1	1250	1	476.00
20/01/2023	R213 On 04-May-23			Bond Future	10.31	84.0924	10.3090	84.0924	32,873.00

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20/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3363	4	3363	4	0.00
20/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3333	4	3333	4	0.00
20/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3394	4	3394	4	0.00
20/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1365	1	1365	1	0.00
20/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1396	1	1396	1	0.00
20/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1380	1	1380	1	0.00
20/01/2023	R213 On 03-August-23			Bond Future	10.40	85.7747	10.3953	85.7747	0.00
20/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6442	7	6442	7	0.00
20/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6409	7	6409	7	0.00
20/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6475	7	6475	7	0.00
20/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1089	1	1089	1	0.00
20/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1098	1	1098	1	0.00
20/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1080	1	1080	1	0.00
20/01/2023	R213 On 02-November-23			Bond Future	10.48	83.9364	10.4831	83.9364	1,911.00
20/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4900	5	4900	5	0.00
20/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4872	5	4872	5	0.00
20/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4929	5	4929	5	0.00
20/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2113	2	2113	2	0.00
20/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2142	2	2142	2	0.00
20/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2127	2	2127	2	0.00
20/01/2023	R213 On 01-February-24			Bond Future	10.62	85.6110	10.6192	85.6110	0.00
20/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6399	7	6399	7	0.00
20/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6369	7	6369	7	0.00
20/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6340	7	6340	7	0.00
20/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1833	2	1833	2	0.00
20/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1823	2	1823	2	0.00
20/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1812	2	1812	2	0.00
20/01/2023	R214 On 02-February-23			Bond Future	11.31	66.4767	11.3116	66.4767	68,050.00
20/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
20/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	1	0	1	0	0.00
20/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	236	0	236	0	0.00
20/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	138	0	138	0	2,300.00
20/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2679	3	2679	3	0.00

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20/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	361	1	361	1	0.00
20/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	1829	2	1829	2	2,300.00
20/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	345	0	345	0	0.00
20/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	377	1	377	1	0.00
20/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	330	0	330	0	0.00
20/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1651	1	1651	1	0.00
20/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1611	1	1611	1	0.00
20/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2415	2	2415	2	0.00
20/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	307	0	307	0	0.00
20/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1571	1	1571	1	0.00
20/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1532	1	1532	1	0.00
20/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	134	0	134	0	0.00
20/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1948	2	1948	2	0.00
20/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5829	6	5829	6	0.00
20/01/2023	R214 On 02-February-23		Put	Bond Future	33841	34	33841	34	0.00
20/01/2023	R214 On 04-May-23			Bond Future	11.41	64.4626	11.4117	64.4626	22,783.00
20/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2521	3	2521	3	0.00
20/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2466	3	2466	3	0.00
20/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2494	3	2494	3	0.00
20/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2716	3	2716	3	0.00
20/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2742	3	2742	3	0.00
20/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2690	3	2690	3	0.00
20/01/2023	R214 On 03-August-23			Bond Future	11.50	65.7522	11.5014	65.7522	2,980.00
20/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5561	6	5561	6	0.00
20/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5496	6	5496	6	0.00
20/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5528	6	5528	6	0.00
20/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2269	2	2269	2	0.00
20/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2285	2	2285	2	0.00
20/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2253	2	2253	2	0.00
20/01/2023	R214 On 02-November-23			Bond Future	11.59	63.7675	11.5911	63.7675	0.00
20/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3873	4	3873	4	0.00
20/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3821	4	3821	4	0.00
20/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3847	4	3847	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4531	4	4531	4	0.00
20/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4558	5	4558	5	0.00
20/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4505	4	4505	4	0.00
20/01/2023	R214 On 01-February-24			Bond Future	11.71	65.0395	11.7122	65.0395	0.00
20/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5842	6	5842	6	0.00
20/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5871	6	5871	6	0.00
20/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5900	6	5900	6	0.00
20/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3685	4	3685	4	0.00
20/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3704	4	3704	4	0.00
20/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3723	4	3723	4	0.00
20/01/2023	R248 On 02-February-23			Bond Future	11.30	83.0513	11.2957	83.0513	55,768.00
20/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	4	0	4	0	0.00
20/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	427	1	427	1	0.00
20/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	510	1	510	1	0.00
20/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	447	1	447	1	0.00
20/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	322	0	322	0	2,900.00
20/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2376	3	2376	3	2,900.00
20/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	2897	3	2897	3	0.00
20/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	467	1	467	1	0.00
20/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1950	2	1950	2	0.00
20/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1853	2	1853	2	0.00
20/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	244	0	244	0	0.00
20/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	365	0	365	0	0.00
20/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2366	2	2366	2	0.00
20/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1999	2	1999	2	0.00
20/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2050	2	2050	2	0.00
20/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6491	6	6491	6	0.00
20/01/2023	R248 On 04-May-23			Bond Future	11.40	80.1965	11.3975	80.1965	249,874.00
20/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3086	3	3086	3	0.00
20/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3052	3	3052	3	0.00
20/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3121	3	3121	3	0.00
20/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3438	3	3438	3	0.00
20/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3504	3	3504	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3471	3	3471	3	0.00
20/01/2023	R248 On 03-August-23			Bond Future	11.49	81.7634	11.4919	81.7634	0.00
20/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6768	7	6768	7	0.00
20/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6728	7	6728	7	0.00
20/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6808	7	6808	7	0.00
20/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2932	3	2932	3	0.00
20/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2973	3	2973	3	0.00
20/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2953	3	2953	3	0.00
20/01/2023	R248 On 02-November-23			Bond Future	11.58	78.9761	11.5777	78.9761	0.00
20/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	4967	5	4967	5	0.00
20/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4934	5	4934	5	0.00
20/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4901	5	4901	5	0.00
20/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5538	6	5538	6	0.00
20/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5603	6	5603	6	0.00
20/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5570	6	5570	6	0.00
20/01/2023	R248 On 01-February-24			Bond Future	11.69	80.5883	11.6916	80.5883	13,000.00
20/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7335	8	7335	8	0.00
20/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7299	8	7299	8	0.00
20/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7263	8	7263	8	0.00
20/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4502	5	4502	5	0.00
20/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4478	5	4478	5	0.00
20/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4455	5	4455	5	0.00