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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/01/2023 TO: 13/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	2025 On 02-February-23			Bond Future	166.30	166.3344	166.3004	166.3344	6,560.00
13/01/2023	2025 On 04-May-23			Bond Future	169.56	169.5874	169.5617	169.5874	4,799.00
13/01/2023	2025 On 03-August-23			Bond Future	171.25	171.3658	171.2522	171.3658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	2025 On 02-November-23			Bond Future	174.71	174.8552	174.7133	174.8552	0.00
13/01/2023	2025 On 01-February-24			Bond Future	176.45	176.6550	176.4462	176.6550	0.00
13/01/2023	2029 On 02-February-23			Bond Future	121.08	120.6677	121.0830	120.6677	1,476.00
13/01/2023	2029 On 04-May-23			Bond Future	122.16	121.7321	122.1622	121.7321	213.00
13/01/2023	2029 On 03-August-23			Bond Future	124.64	124.2608	124.6365	124.2608	0.00
13/01/2023	2029 On 02-November-23			Bond Future	125.83	125.4617	125.8262	125.4617	0.00
13/01/2023	2029 On 01-February-24			Bond Future	128.36	128.0386	128.3643	128.0386	0.00
13/01/2023	2030 On 02-February-23			Bond Future	9.80	91.3165	91.2022	91.3165	50,778.00
13/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
13/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	13	0	0	0	388.00
13/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7755	8	8	8	5,000.00
13/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5942	6	6	6	0.00
13/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6112	6	6	6	0.00
13/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1480	2	1	2	0.00
13/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	943	1	1	1	388.00
13/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1259	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	840	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	8	0	0	0	0.00
13/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6916	7	7	7	5,000.00
13/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1416	1	1	1	0.00
13/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1448	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	865	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	41	0	0	0	0.00
13/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	545	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1204	1	1	1	102.00
13/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2908	3	3	3	0.00
13/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	606	1	1	1	102.00
13/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	503	0	1	0	0.00
13/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	6	0	0	0	0.00
13/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3659	4	4	4	0.00
13/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3467	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	13	0	0	0	388.00
13/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4792	5	5	5	0.00
13/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	887	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	803	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	865	1	1	1	0.00
13/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	531	0	1	0	0.00
13/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	517	0	1	0	0.00
13/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	15	0	0	0	0.00
13/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	3	0	0	0	0.00
13/01/2023	2030 On 04-May-23			Bond Future	9.90	93.0801	92.9686	93.0801	67,234.00
13/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11250	11	11	11	0.00
13/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7725	8	8	8	0.00
13/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9275	9	9	9	0.00
13/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10988	11	11	11	0.00
13/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3945	4	4	4	0.00
13/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1472	1	1	1	150.00
13/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4297	4	4	4	350.00
13/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6695	7	7	7	0.00
13/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3573	4	4	4	479.00
13/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3882	4	4	4	0.00
13/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3913	4	4	4	0.00
13/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1648	2	2	2	479.00
13/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1880	2	2	2	388.00
13/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2400	2	2	2	1,080.00
13/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	677	1	1	1	388.00
13/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4741	5	5	5	0.00
13/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2939	3	3	3	0.00
13/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1944	2	2	2	0.00
13/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2426	2	2	2	0.00
13/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2699	3	3	3	0.00
13/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1103	1	1	1	0.00
13/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1115	1	1	1	0.00
13/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1245	1	1	1	0.00

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13/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	433	0	0	0	150.00
13/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	964	1	1	1	0.00
13/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1090	1	1	1	0.00
13/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	76	0	0	0	479.00
13/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	167	0	0	0	1,080.00
13/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	309	0	0	0	388.00
13/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	67	0	0	0	350.00
13/01/2023	2030 On 03-August-23			Bond Future	9.99	90.9844	90.8225	90.9844	0.00
13/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10834	11	11	11	0.00
13/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6642	7	7	7	0.00
13/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11874	12	12	12	0.00
13/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6575	7	7	7	0.00
13/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6609	7	7	7	0.00
13/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3691	4	4	4	1,012.00
13/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4402	4	4	4	350.00
13/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1572	1	2	1	0.00
13/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	869	1	1	1	0.00
13/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	883	1	1	1	0.00
13/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	173	0	0	0	350.00
13/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1927	2	2	2	0.00
13/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	253	0	0	0	1,012.00
13/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	876	1	1	1	0.00
13/01/2023	2030 On 02-November-23			Bond Future	10.09	92.8157	92.6369	92.8157	149.00
13/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5002	5	5	5	0.00
13/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4974	5	5	5	0.00
13/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4946	5	5	5	0.00
13/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1971	2	2	2	0.00
13/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1958	2	2	2	0.00
13/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1945	2	2	2	0.00
13/01/2023	2030 On 01-February-24			Bond Future	10.19	90.6959	90.4792	90.6959	0.00
13/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6301	6	6	6	0.00
13/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6272	6	6	6	0.00
13/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6330	6	6	6	0.00

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13/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1633	1	2	1	0.00
13/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1652	1	2	1	0.00
13/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1642	1	2	1	0.00
13/01/2023	2032 On 02-February-23			Bond Future	10.40	90.5511	90.4223	90.5511	71,192.00
13/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
13/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11396	12	11	12	0.00
13/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7239	7	7	7	0.00
13/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	923	1	1	1	0.00
13/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	952	1	1	1	0.00
13/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	418	0	0	0	0.00
13/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	714	1	1	1	8,000.00
13/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	1	0	0	0	500.00
13/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	117	0	0	0	750.00
13/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5630	6	6	6	0.00
13/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6531	7	7	7	0.00
13/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1290	1	1	1	0.00
13/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1899	2	2	2	750.00
13/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5392	6	5	6	0.00
13/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	533	1	1	1	500.00
13/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	980	1	1	1	0.00
13/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	991	1	1	1	0.00
13/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1510	1	2	1	0.00
13/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	43	0	0	0	8,000.00
13/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	488	0	0	0	0.00
13/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	771	1	1	1	454.00
13/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	19	0	0	0	0.00
13/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	36	0	0	0	8,000.00
13/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2733	3	3	3	0.00
13/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5152	5	5	5	0.00
13/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1259	1	1	1	0.00
13/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1719	2	2	2	454.00
13/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1016	1	1	1	0.00

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13/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1041	1	1	1	0.00
13/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	11	0	0	0	500.00
13/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
13/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6075	6	6	6	0.00
13/01/2023	2032 On 04-May-23			Bond Future	10.51	88.1398	88.0133	88.1398	129,004.00
13/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2910	3	3	3	400.00
13/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3678	4	4	4	0.00
13/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3710	4	4	4	0.00
13/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1470	1	1	1	730.00
13/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2655	3	3	3	730.00
13/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13661	14	14	14	0.00
13/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3743	4	4	4	0.00
13/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5423	5	5	5	400.00
13/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4313	4	4	4	0.00
13/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1507	1	2	1	730.00
13/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1789	2	2	2	0.00
13/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	74	0	0	0	400.00
13/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2543	2	3	2	0.00
13/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	4004	4	4	4	0.00
13/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1807	2	2	2	0.00
13/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1825	2	2	2	0.00
13/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2333	2	2	2	0.00
13/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1092	1	1	1	0.00
13/01/2023	2032 On 03-August-23			Bond Future	10.61	89.9508	89.7756	89.9508	2,600.00
13/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7041	7	7	7	0.00
13/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7076	7	7	7	0.00
13/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7578	8	8	8	5,000.00
13/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7112	7	7	7	0.00
13/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1293	0	1	0	1,500.00
13/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2617	0	3	0	1,500.00
13/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	4200	0	4	0	0.00
13/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6618	0	7	0	0.00
13/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1463	1	1	1	0.00

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13/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1328	1	1	1	0.00
13/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1474	1	1	1	0.00
13/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1485	1	1	1	0.00
13/01/2023	2032 On 02-November-23			Bond Future	10.72	87.6019	87.4098	87.6019	0.00
13/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5210	5	5	5	0.00
13/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5241	5	5	5	0.00
13/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5272	5	5	5	0.00
13/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2719	2	3	2	0.00
13/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2736	3	3	3	0.00
13/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2753	3	3	3	0.00
13/01/2023	2032 On 01-February-24			Bond Future	10.83	89.3809	89.1523	89.3809	0.00
13/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6957	7	7	7	0.00
13/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6892	7	7	7	0.00
13/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6924	7	7	7	0.00
13/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2212	2	2	2	0.00
13/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2224	2	2	2	0.00
13/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2199	2	2	2	0.00
13/01/2023	2033 On 02-February-23			Bond Future	117.11	117.3117	117.1068	117.3117	7,011.00
13/01/2023	2033 On 04-May-23			Bond Future	118.02	118.2199	118.0174	118.2199	299.00
13/01/2023	2033 On 03-August-23			Bond Future	120.41	120.6754	120.4076	120.6754	0.00
13/01/2023	2033 On 02-November-23			Bond Future	121.42	121.7128	121.4215	121.7128	0.00
13/01/2023	2033 On 01-February-24			Bond Future	123.87	124.2127	123.8709	124.2127	0.00
13/01/2023	2037 On 02-February-23			Bond Future	11.11	82.2590	81.8673	82.2590	91,325.00
13/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	1010	1	1	1	0.00
13/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	1159	1	1	1	577.00
13/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	954	1	1	1	0.00
13/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	982	1	1	1	0.00
13/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5067	5	5	5	0.00
13/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1389	1	1	1	0.00
13/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1422	1	1	1	0.00
13/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1201	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
13/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	77	0	0	0	577.00
13/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1356	1	1	1	0.00
13/01/2023	2037 On 04-May-23			Bond Future	11.22	83.8478	83.4530	83.8478	41,841.00
13/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13316	14	13	14	0.00
13/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3301	3	3	3	0.00
13/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4965	5	5	5	400.00
13/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2410	3	2	3	400.00
13/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5598	6	6	6	0.00
13/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3235	3	3	3	0.00
13/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3268	3	3	3	0.00
13/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2190	2	2	2	703.00
13/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3813	4	4	4	0.00
13/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2728	2	3	2	0.00
13/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2754	2	3	2	0.00
13/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3545	3	4	3	0.00
13/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	190	0	0	0	400.00
13/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1724	2	2	2	0.00
13/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1467	1	1	1	703.00
13/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2702	2	3	2	0.00
13/01/2023	2037 On 03-August-23			Bond Future	11.33	81.3120	80.8660	81.3120	0.00
13/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6875	7	7	7	0.00
13/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6800	7	7	7	0.00
13/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6838	7	7	7	0.00
13/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2345	2	2	2	0.00
13/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2361	2	2	2	0.00
13/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2329	2	2	2	0.00
13/01/2023	2037 On 02-November-23			Bond Future	11.44	82.9486	82.4815	82.9486	0.00
13/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	5075	5	5	5	0.00
13/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	5107	5	5	5	0.00
13/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	5139	5	5	5	0.00
13/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4421	4	4	4	0.00
13/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4396	4	4	4	0.00
13/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4371	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
13/01/2023	2037 On 01-February-24			Bond Future	11.55	80.3778	79.8706	80.3778	0.00
13/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7552	8	8	8	0.00
13/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7586	8	8	8	0.00
13/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7620	8	8	8	0.00
13/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3394	3	3	3	0.00
13/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3411	3	3	3	0.00
13/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3429	3	3	3	0.00
13/01/2023	2038 On 02-February-23			Bond Future	129.78	130.2556	129.7835	130.2556	2,363.00
13/01/2023	2038 On 04-May-23			Bond Future	132.33	132.8030	132.3287	132.8030	2,863.00
13/01/2023	2038 On 03-August-23			Bond Future	133.05	133.5995	133.0471	133.5995	0.00
13/01/2023	2038 On 02-November-23			Bond Future	135.74	136.3198	135.7360	136.3198	0.00
13/01/2023	2038 On 01-February-24			Bond Future	136.46	137.1040	136.4585	137.1040	0.00
13/01/2023	2040 On 02-February-23			Bond Future	11.23	83.9298	83.4086	83.9298	118,457.00
13/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	7	0	0	0	0.00
13/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	9	0	0	0	388.00
13/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5288	6	5	6	0.00
13/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	867	1	1	1	0.00
13/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	894	1	1	1	0.00
13/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	485	1	0	1	0.00
13/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6236	7	6	7	0.00
13/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6404	7	6	7	0.00
13/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	922	1	1	1	0.00
13/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	542	1	1	1	388.00
13/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	1129	1	1	1	563.00
13/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1400	1	1	1	0.00
13/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	90	0	0	0	563.00
13/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2341	2	2	2	0.00
13/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1653	1	2	1	0.00
13/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	42	0	0	0	388.00
13/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	47	0	0	0	0.00
13/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1692	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1731	1	2	1	0.00
13/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7104	7	7	7	0.00
13/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2487	2	2	2	0.00
13/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7325	7	7	7	0.00
13/01/2023	2040 On 04-May-23			Bond Future	11.34	85.5509	85.0241	85.5509	17,026.00
13/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12345	13	12	13	0.00
13/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3758	4	4	4	486.00
13/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	6019	6	6	6	0.00
13/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3509	4	4	4	0.00
13/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3544	4	4	4	0.00
13/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	618	1	1	1	388.00
13/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1541	2	2	2	486.00
13/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	2001	2	2	2	388.00
13/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2300	2	2	2	684.00
13/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9277	10	9	10	0.00
13/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3579	4	4	4	0.00
13/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3012	3	3	3	0.00
13/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5607	5	6	5	0.00
13/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	800	1	1	1	388.00
13/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	384	0	0	0	486.00
13/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1662	1	2	1	684.00
13/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4332	4	4	4	0.00
13/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4770	4	5	4	0.00
13/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8687	8	9	8	0.00
13/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3040	3	3	3	0.00
13/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3069	3	3	3	0.00
13/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2874	3	3	3	0.00
13/01/2023	2040 On 03-August-23			Bond Future	11.45	82.7998	82.2182	82.7998	0.00
13/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7268	7	7	7	0.00
13/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7307	7	7	7	0.00
13/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7347	8	7	8	0.00
13/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2643	2	3	2	0.00
13/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2661	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2679	2	3	2	0.00
13/01/2023	2040 On 02-November-23			Bond Future	11.55	84.4662	83.8606	84.4662	84.00
13/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5247	5	5	5	0.00
13/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5181	5	5	5	0.00
13/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5214	5	5	5	0.00
13/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5015	5	5	5	0.00
13/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4957	4	5	4	0.00
13/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4986	5	5	5	0.00
13/01/2023	2040 On 01-February-24			Bond Future	11.67	81.6759	81.0269	81.6759	0.00
13/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7958	8	8	8	0.00
13/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7886	8	8	8	0.00
13/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7922	8	8	8	0.00
13/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3965	3	4	3	0.00
13/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3985	3	4	3	0.00
13/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3945	3	4	3	0.00
13/01/2023	2044 On 02-February-23			Bond Future	11.26	80.7123	80.1118	80.7123	66,669.00
13/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	208	0	0	0	2,500.00
13/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	1103	1	1	1	0.00
13/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3471	4	3	4	0.00
13/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	982	1	1	1	0.00
13/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	14	0	0	0	0.00
13/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	583	1	1	1	2,500.00
13/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4270	5	4	5	0.00
13/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4818	5	5	5	0.00
13/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3214	4	3	4	1,700.00
13/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	954	1	1	1	0.00
13/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	817	1	1	1	1,700.00
13/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	925	1	1	1	0.00
13/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1731	1	2	1	0.00
13/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1692	1	2	1	0.00
13/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	373	0	0	0	0.00
13/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	136	0	0	0	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1504	1	2	1	0.00
13/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	193	0	0	0	0.00
13/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2345	2	2	2	0.00
13/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	318	0	0	0	2,500.00
13/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6849	6	7	6	0.00
13/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1653	1	2	1	0.00
13/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1894	2	2	2	0.00
13/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3725	3	4	3	0.00
13/01/2023	2044 On 04-May-23			Bond Future	11.36	82.2712	81.6634	82.2712	13,254.00
13/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4806	5	5	5	0.00
13/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5835	6	6	6	0.00
13/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3595	4	4	4	0.00
13/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6917	7	7	7	0.00
13/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3524	4	4	4	0.00
13/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3559	4	4	4	0.00
13/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3193	3	3	3	0.00
13/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3223	3	3	3	0.00
13/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2343	2	2	2	4,115.00
13/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1448	1	1	1	1,500.00
13/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3164	3	3	3	0.00
13/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1844	2	2	2	4,115.00
13/01/2023	2044 On 03-August-23			Bond Future	11.47	79.5778	78.9155	79.5778	0.00
13/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7203	7	7	7	0.00
13/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	7124	7	7	7	0.00
13/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7164	7	7	7	0.00
13/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2891	2	3	2	0.00
13/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2910	2	3	2	0.00
13/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2871	2	3	2	0.00
13/01/2023	2044 On 02-November-23			Bond Future	11.56	81.1795	80.4919	81.1795	0.00
13/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5191	5	5	5	0.00
13/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5224	5	5	5	0.00
13/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5258	5	5	5	0.00
13/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5220	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
13/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5250	5	5	5	0.00
13/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5280	5	5	5	0.00
13/01/2023	2044 On 01-February-24			Bond Future	11.67	78.4475	77.7162	78.4475	0.00
13/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7851	8	8	8	0.00
13/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7887	8	8	8	0.00
13/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7924	8	8	8	0.00
13/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4200	4	4	4	0.00
13/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4222	4	4	4	0.00
13/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4243	4	4	4	0.00
13/01/2023	2046 On 02-February-23			Bond Future	116.68	117.4278	116.6799	117.4278	8,854.00
13/01/2023	2046 On 04-May-23			Bond Future	116.93	117.6889	116.9325	117.6889	10,850.00
13/01/2023	2046 On 03-August-23			Bond Future	119.30	120.1337	119.3011	120.1337	0.00
13/01/2023	2046 On 02-November-23			Bond Future	119.62	120.4910	119.6235	120.4910	0.00
13/01/2023	2046 On 01-February-24			Bond Future	122.04	122.9654	122.0360	122.9654	0.00
13/01/2023	2050 On 02-February-23			Bond Future	117.50	116.8645	117.4990	116.8645	4,161.00
13/01/2023	2050 On 04-May-23			Bond Future	119.80	119.1500	119.8031	119.1500	9,967.00
13/01/2023	2050 On 03-August-23			Bond Future	120.05	119.4440	120.0494	119.4440	0.00
13/01/2023	2050 On 02-November-23			Bond Future	122.48	121.8761	122.4756	121.8761	0.00
13/01/2023	2050 On 01-February-24			Bond Future	122.70	122.1356	122.7028	122.1356	0.00
13/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	AL37 On 02-February-23			Index Future	870.16	871.6750	870.1620	871.6750	0.00
13/01/2023	AL37 On 04-May-23			Index Future	887.01	888.5060	887.0100	888.5060	0.00
13/01/2023	AL37 On 03-August-23			Index Future	904.76	906.7480	904.7640	906.7480	0.00
13/01/2023	AL37 On 02-November-23			Index Future	922.85	925.0070	922.8450	925.0070	0.00
13/01/2023	AL37 On 01-February-24			Index Future	941.26	943.8070	941.2630	943.8070	0.00
13/01/2023	AL7T On 02-February-23			Index Future	1012.43	1013.9520	1012.4320	1013.9520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	AL7T On 04-May-23			Index Future	1032.04	1033.5300	1032.0360	1033.5300	0.00
13/01/2023	AL7T On 03-August-23			Index Future	1052.69	1054.7490	1052.6920	1054.7490	0.00
13/01/2023	AL7T On 02-November-23			Index Future	1073.73	1075.9880	1073.7290	1075.9880	0.00
13/01/2023	AL7T On 01-February-24			Index Future	1095.16	1097.8570	1095.1580	1097.8570	0.00
13/01/2023	ALBI On 02-February-23			Index Future	884.51	887.8830	884.5130	887.8830	111.00
13/01/2023	ALBI On 04-May-23			Index Future	901.64	905.0270	901.6400	905.0270	17.00
13/01/2023	ALBI On 03-August-23			Index Future	919.69	923.6080	919.6870	923.6080	0.00
13/01/2023	ALBI On 02-November-23			Index Future	938.07	942.2060	938.0650	942.2060	0.00
13/01/2023	ALBI On 01-February-24			Index Future	956.79	961.3560	956.7870	961.3560	0.00
13/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	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
13/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2023	ES33 On 02-February-23			Bond Future	11.90	77.2185	76.8838	77.2185	350.00
13/01/2023	ES33 On 04-May-23			Bond Future	12.05	74.9346	74.5974	74.9346	0.00
13/01/2023	ES33 On 03-August-23			Bond Future	12.19	76.4919	76.1087	76.4919	0.00
13/01/2023	ES33 On 02-November-23			Bond Future	12.35	74.2545	73.8524	74.2545	0.00
13/01/2023	ES33 On 01-February-24			Bond Future	12.52	75.7786	75.3408	75.7786	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	ES42 On 02-February-23			Bond Future	12.21	75.6779	75.1667	75.6779	4,195.00
13/01/2023	ES42 On 04-May-23			Bond Future	12.35	72.8952	72.3780	72.8952	0.00
13/01/2023	ES42 On 03-August-23			Bond Future	12.48	74.4110	73.8447	74.4110	0.00
13/01/2023	ES42 On 02-November-23			Bond Future	12.62	71.6634	71.0746	71.6634	0.00
13/01/2023	ES42 On 01-February-24			Bond Future	12.76	73.1338	72.5062	73.1338	0.00
13/01/2023	GOVI On 02-February-23			GOVI	872.21	875.4650	872.2050	875.4650	846.00
13/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	213650	25	21	25	0.00
13/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	213750	25	21	25	0.00
13/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	213850	25	21	25	0.00
13/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 04-May-23			GOVI	889.09	892.3690	889.0930	892.3690	0.00
13/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	362130	39	36	39	0.00
13/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	362230	39	36	39	0.00
13/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	362330	40	36	40	0.00
13/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 03-August-23			GOVI	906.89	910.6910	906.8880	910.6910	0.00
13/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	696580	73	70	73	0.00
13/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	696780	73	70	73	0.00
13/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	696680	73	70	73	0.00
13/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 02-November-23			GOVI	925.01	929.0280	925.0120	929.0280	0.00
13/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	392120	43	39	43	0.00
13/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	392020	43	39	43	0.00
13/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	391920	43	39	43	0.00
13/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/01/2023	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
13/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 01-February-24			GOVI	943.47	947.9110	943.4730	947.9110	0.00
13/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	634930	68	63	68	0.00
13/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	634830	68	63	68	0.00
13/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	634730	68	63	68	0.00
13/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2023	IGOV On 02-February-23			Index Future	328.98	329.1600	328.9820	329.1600	640.00
13/01/2023	IGOV On 04-May-23			Index Future	335.43	335.5970	335.4330	335.5970	16.00
13/01/2023	IGOV On 03-August-23			Index Future	342.23	342.5670	342.2270	342.5670	0.00
13/01/2023	IGOV On 02-November-23			Index Future	349.14	349.5430	349.1440	349.5430	0.00
13/01/2023	IGOV On 01-February-24			Index Future	356.19	356.7240	356.1890	356.7240	0.00
13/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/01/2023	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
13/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.7100	92.6850	92.7100	0.00
13/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.57	92.4400	92.4350	92.4400	0.00
13/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4250	92.4200	92.4250	0.00
13/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.67	92.3950	92.3350	92.3950	0.00
13/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.67	92.3950	92.3350	92.3950	0.00
13/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.67	92.4000	92.3300	92.4000	0.00
13/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.61	92.4800	92.3900	92.4800	75.00
13/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.33	92.7450	92.6700	92.7450	272.00
13/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.19	92.8650	92.8150	92.8650	0.00
13/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.12	92.9400	92.8850	92.9400	0.00
13/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.06	92.9950	92.9400	92.9950	68.00
13/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.19	92.8550	92.8100	92.8550	0.00
13/01/2023	R035 On 02-February-23			Bond Future	10.93	90.7432	90.3273	90.7432	113,015.00
13/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5999	6	6	6	0.00
13/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12265	13	12	13	0.00
13/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1565	2	2	2	976.00
13/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1601	2	2	2	0.00
13/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	958	1	1	1	0.00
13/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	986	1	1	1	0.00
13/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	102	0	0	0	976.00
13/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	467	1	0	1	388.00
13/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	4	0	0	0	582.00
13/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	5	0	0	0	0.00
13/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	7	0	0	0	388.00
13/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5789	6	6	6	0.00
13/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	1014	1	1	1	0.00
13/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	502	1	1	1	0.00
13/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	401	0	0	0	0.00
13/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2395	2	2	2	0.00
13/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2214	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2127	2	2	2	582.00
13/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3972	4	4	4	0.00
13/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1306	1	1	1	0.00
13/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
13/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6533	6	7	6	0.00
13/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7061	7	7	7	0.00
13/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1338	1	1	1	0.00
13/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1370	1	1	1	0.00
13/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	823	1	1	1	582.00
13/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	846	1	1	1	0.00
13/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	35	0	0	0	388.00
13/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6796	6	7	6	0.00
13/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	41	0	0	0	0.00
13/01/2023	R035 On 04-May-23			Bond Future	11.04	87.9925	87.5733	87.9925	138,348.00
13/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3502	4	4	4	0.00
13/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5671	6	6	6	0.00
13/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	522	1	1	1	388.00
13/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1334	1	1	1	491.00
13/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11642	12	12	12	0.00
13/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8467	9	8	9	0.00
13/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3335	3	3	3	491.00
13/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3435	4	3	4	0.00
13/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3468	4	3	4	0.00
13/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1718	2	2	2	388.00
13/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4338	4	4	4	0.00
13/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	682	1	1	1	388.00
13/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	295	0	0	0	491.00
13/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2446	2	2	2	0.00
13/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5063	5	5	5	0.00
13/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7893	8	8	8	0.00
13/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1369	1	1	1	1,035.00
13/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2567	2	3	2	0.00
13/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2494	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2470	2	2	2	0.00
13/01/2023	R035 On 03-August-23			Bond Future	11.14	89.8000	89.3264	89.8000	0.00
13/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6855	7	7	7	0.00
13/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6892	7	7	7	0.00
13/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6930	7	7	7	0.00
13/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2199	2	2	2	0.00
13/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2214	2	2	2	0.00
13/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2230	2	2	2	0.00
13/01/2023	R035 On 02-November-23			Bond Future	11.26	87.1032	86.6072	87.1032	123.00
13/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5051	5	5	5	0.00
13/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4988	5	5	5	0.00
13/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5019	5	5	5	0.00
13/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4110	4	4	4	0.00
13/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4134	4	4	4	0.00
13/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4085	4	4	4	0.00
13/01/2023	R035 On 01-February-24			Bond Future	11.38	88.8723	88.3340	88.8723	0.00
13/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7593	8	8	8	0.00
13/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7524	8	8	8	0.00
13/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7558	8	8	8	0.00
13/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3260	3	3	3	0.00
13/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3277	3	3	3	0.00
13/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3243	3	3	3	0.00
13/01/2023	R186 On 02-February-23			Bond Future	8.24	108.9126	108.7224	108.9126	57,349.00
13/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	686	1	1	1	0.00
13/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	643	1	1	1	0.00
13/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	664	1	1	1	0.00
13/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	358	0	0	0	0.00
13/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	370	0	0	0	0.00
13/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	346	0	0	0	0.00
13/01/2023	R186 On 04-May-23			Bond Future	8.27	111.0155	110.8276	111.0155	38,853.00
13/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2283	2	2	2	0.00
13/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2307	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2330	2	2	2	0.00
13/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	546	1	1	1	0.00
13/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	538	1	1	1	0.00
13/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	554	1	1	1	0.00
13/01/2023	R186 On 03-August-23			Bond Future	8.29	107.9895	107.7411	107.9895	0.00
13/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4576	5	5	5	0.00
13/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4626	5	5	5	0.00
13/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4601	5	5	5	0.00
13/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	352	0	0	0	0.00
13/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	356	0	0	0	0.00
13/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	349	0	0	0	0.00
13/01/2023	R186 On 02-November-23			Bond Future	8.31	110.1633	109.8936	110.1633	1,257.00
13/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6063	6	6	6	0.00
13/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3743	4	4	4	0.00
13/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3764	4	4	4	0.00
13/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3267	3	3	3	1,715.00
13/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3785	4	4	4	0.00
13/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	774	1	1	1	0.00
13/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	779	1	1	1	0.00
13/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	785	1	1	1	0.00
13/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	341	0	0	0	1,715.00
13/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	934	1	1	1	0.00
13/01/2023	R186 On 01-February-24			Bond Future	8.33	107.0955	106.7804	107.0955	0.00
13/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3885	4	4	4	0.00
13/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3865	4	4	4	0.00
13/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3846	4	4	4	0.00
13/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	843	1	1	1	0.00
13/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	853	1	1	1	0.00
13/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	848	1	1	1	0.00
13/01/2023	R197 On 02-February-23			Bond Future	328.77	328.8129	328.7728	328.8129	977.00
13/01/2023	R197 On 04-May-23			Bond Future	335.22	335.2431	335.2201	335.2431	0.00
13/01/2023	R197 On 03-August-23			Bond Future	332.94	333.1394	332.9446	333.1394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R197 On 02-November-23			Bond Future	339.67	339.9223	339.6732	339.9223	0.00
13/01/2023	R202 On 02-February-23			Bond Future	251.53	251.5242	251.5299	251.5242	1,515.00
13/01/2023	R202 On 04-May-23			Bond Future	256.46	256.4430	256.4625	256.4430	4,448.00
13/01/2023	R202 On 03-August-23			Bond Future	256.84	256.9532	256.8418	256.9532	0.00
13/01/2023	R202 On 02-November-23			Bond Future	262.03	262.1853	262.0327	262.1853	0.00
13/01/2023	R202 On 01-February-24			Bond Future	262.36	262.6130	262.3624	262.6130	0.00
13/01/2023	R209 On 02-February-23			Bond Future	10.93	70.3114	69.9445	70.3114	13,423.00
13/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	692	1	1	1	0.00
13/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	650	1	1	1	0.00
13/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	670	1	1	1	0.00
13/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1406	1	1	1	0.00
13/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1471	1	1	1	0.00
13/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1438	1	1	1	0.00
13/01/2023	R209 On 04-May-23			Bond Future	11.03	68.5177	68.1475	68.5177	15,448.00
13/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3972	4	4	4	1,000.00
13/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7591	8	8	8	0.00
13/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2773	3	3	3	0.00
13/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2469	3	2	3	2,500.00
13/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2716	3	3	3	0.00
13/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2744	3	3	3	0.00
13/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	594	1	1	1	500.00
13/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1323	1	1	1	2,500.00
13/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4170	4	4	4	0.00
13/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6257	6	6	6	0.00
13/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2407	2	2	2	0.00
13/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2430	2	2	2	0.00
13/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1622	1	2	1	0.00
13/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2648	2	3	2	6,250.00
13/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2384	2	2	2	0.00
13/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	566	0	1	0	8,500.00
13/01/2023	R209 On 03-August-23			Bond Future	11.13	69.9256	69.5119	69.9256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5988	6	6	6	0.00
13/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5955	6	6	6	0.00
13/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5922	6	6	6	0.00
13/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1972	2	2	2	0.00
13/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2000	2	2	2	0.00
13/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1986	2	2	2	0.00
13/01/2023	R209 On 02-November-23			Bond Future	11.23	68.1819	67.7496	68.1819	5,720.00
13/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4322	4	4	4	0.00
13/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4294	4	4	4	0.00
13/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4267	4	4	4	0.00
13/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3753	3	4	3	0.00
13/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3731	3	4	3	0.00
13/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3708	3	4	3	0.00
13/01/2023	R209 On 01-February-24			Bond Future	11.33	69.5666	69.1003	69.5666	0.00
13/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6663	7	7	7	0.00
13/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6633	7	7	7	0.00
13/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6693	7	7	7	0.00
13/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2850	2	3	2	0.00
13/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2866	3	3	3	0.00
13/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2881	3	3	3	0.00
13/01/2023	R210 On 02-February-23			Bond Future	223.41	223.5147	223.4099	223.5147	372.00
13/01/2023	R210 On 04-May-23			Bond Future	224.71	224.8002	224.7056	224.8002	72.00
13/01/2023	R210 On 03-August-23			Bond Future	229.26	229.4701	229.2569	229.4701	0.00
13/01/2023	R210 On 02-November-23			Bond Future	230.72	230.9759	230.7240	230.9759	0.00
13/01/2023	R210 On 01-February-24			Bond Future	235.38	235.7197	235.3776	235.7197	0.00
13/01/2023	R213 On 02-February-23			Bond Future	10.23	85.7943	85.6544	85.7943	34,020.00
13/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
13/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1500	2	1	2	912.00
13/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	878	1	1	1	0.00
13/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	852	1	1	1	0.00
13/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	905	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
13/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1246	1	1	1	0.00
13/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	423	0	0	0	0.00
13/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8782	9	9	9	0.00
13/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	2	0	0	0	912.00
13/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	914	1	1	1	0.00
13/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	539	0	1	0	0.00
13/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	663	1	1	1	476.00
13/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	936	1	1	1	0.00
13/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	892	1	1	1	0.00
13/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5309	5	5	5	0.00
13/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1471	1	1	1	476.00
13/01/2023	R213 On 04-May-23			Bond Future	10.33	83.8993	83.7612	83.8993	17,751.00
13/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3414	3	3	3	0.00
13/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3384	3	3	3	0.00
13/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3443	3	3	3	0.00
13/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1507	1	2	1	0.00
13/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1538	1	2	1	0.00
13/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1522	1	2	1	0.00
13/01/2023	R213 On 03-August-23			Bond Future	10.42	85.6226	85.4380	85.6226	0.00
13/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6381	6	6	6	0.00
13/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6349	6	6	6	0.00
13/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6414	6	6	6	0.00
13/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1159	1	1	1	0.00
13/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1168	1	1	1	0.00
13/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1149	1	1	1	0.00
13/01/2023	R213 On 02-November-23			Bond Future	10.53	83.7934	83.5927	83.7934	1,911.00
13/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4848	5	5	5	0.00
13/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4820	5	5	5	0.00
13/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4876	5	5	5	0.00
13/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2276	2	2	2	0.00
13/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2305	2	2	2	0.00
13/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2290	2	2	2	0.00
13/01/2023	R213 On 01-February-24			Bond Future	10.65	85.4955	85.2597	85.4955	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6337	6	6	6	0.00
13/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6308	6	6	6	0.00
13/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6278	6	6	6	0.00
13/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1910	2	2	2	0.00
13/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1899	2	2	2	0.00
13/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1889	2	2	2	0.00
13/01/2023	R214 On 02-February-23			Bond Future	11.13	67.6486	67.1511	67.6486	71,030.00
13/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
13/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	29	0	0	0	0.00
13/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	539	1	1	1	2,300.00
13/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3681	4	4	4	0.00
13/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	969	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	746	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2795	3	3	3	2,300.00
13/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	942	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	996	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	916	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1245	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1216	1	1	1	0.00
13/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1824	1	2	1	0.00
13/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	281	0	0	0	0.00
13/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1466	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1187	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1158	1	1	1	0.00
13/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	144	0	0	0	0.00
13/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4865	4	5	4	0.00
13/01/2023	R214 On 02-February-23		Put	Bond Future	32849	32	33	32	0.00
13/01/2023	R214 On 04-May-23			Bond Future	11.22	65.6569	65.1534	65.6569	19,888.00
13/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3183	3	3	3	0.00
13/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	3122	3	3	3	0.00
13/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3152	3	3	3	0.00
13/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2358	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2381	2	2	2	0.00
13/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2336	2	2	2	0.00
13/01/2023	R214 On 03-August-23			Bond Future	11.31	67.0056	66.4578	67.0056	0.00
13/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6389	7	6	7	0.00
13/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6322	7	6	7	0.00
13/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6355	7	6	7	0.00
13/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2088	2	2	2	0.00
13/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2102	2	2	2	0.00
13/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2073	2	2	2	0.00
13/01/2023	R214 On 02-November-23			Bond Future	11.41	65.0554	64.4869	65.0554	0.00
13/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4502	5	5	5	0.00
13/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4446	5	4	5	0.00
13/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4474	5	4	5	0.00
13/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4193	4	4	4	0.00
13/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4217	4	4	4	0.00
13/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4169	4	4	4	0.00
13/01/2023	R214 On 01-February-24			Bond Future	11.51	66.3767	65.7727	66.3767	0.00
13/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6526	7	7	7	0.00
13/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6557	7	7	7	0.00
13/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6588	7	7	7	0.00
13/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3325	3	3	3	0.00
13/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3343	3	3	3	0.00
13/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3361	3	3	3	0.00
13/01/2023	R248 On 02-February-23			Bond Future	11.08	84.8128	84.2172	84.8128	85,271.00
13/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	86	0	0	0	0.00
13/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	1277	2	1	2	0.00
13/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	1420	2	1	2	0.00
13/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	1312	2	1	2	0.00
13/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	1078	1	1	1	2,900.00
13/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	3778	4	4	4	2,900.00
13/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4334	5	4	5	0.00
13/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	1347	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1366	1	1	1	0.00
13/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1299	1	1	1	0.00
13/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	217	0	0	0	0.00
13/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	303	0	0	0	0.00
13/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1659	1	2	1	0.00
13/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1401	1	1	1	0.00
13/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1436	1	1	1	0.00
13/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5110	5	5	5	0.00
13/01/2023	R248 On 04-May-23			Bond Future	11.18	81.9918	81.3892	81.9918	189,604.00
13/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	4118	4	4	4	0.00
13/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	4080	4	4	4	0.00
13/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	4157	4	4	4	0.00
13/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2977	3	3	3	0.00
13/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3034	3	3	3	0.00
13/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3005	3	3	3	0.00
13/01/2023	R248 On 03-August-23			Bond Future	11.27	83.6386	82.9810	83.6386	0.00
13/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7958	8	8	8	0.00
13/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7916	8	8	8	0.00
13/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	8000	8	8	8	0.00
13/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2632	2	3	2	0.00
13/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2669	2	3	2	0.00
13/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2650	2	3	2	0.00
13/01/2023	R248 On 02-November-23			Bond Future	11.36	80.9005	80.2177	80.9005	13,000.00
13/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5906	6	6	6	0.00
13/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5870	6	6	6	0.00
13/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5834	6	6	6	0.00
13/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5034	5	5	5	0.00
13/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5093	5	5	5	0.00
13/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5063	5	5	5	0.00
13/01/2023	R248 On 01-February-24			Bond Future	11.45	82.5805	81.8540	82.5805	0.00
13/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8550	9	9	9	0.00
13/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8512	9	9	9	0.00
13/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8474	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4163	4	4	4	0.00
13/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4142	4	4	4	0.00
13/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4121	4	4	4	0.00