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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
30/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	2025 On 02-February-23			Bond Future	166.36	166.2612	166.3557	166.2612	5,972.00
30/01/2023	2025 On 04-May-23			Bond Future	169.57	169.4789	169.5744	169.4789	5,237.00
30/01/2023	2025 On 03-August-23			Bond Future	171.21	171.1101	171.2076	171.1101	214.00
30/01/2023	2025 On 02-November-23			Bond Future	174.58	174.4782	174.5778	174.4782	0.00
30/01/2023	2025 On 01-February-24			Bond Future	176.24	176.1387	176.2401	176.1387	0.00
30/01/2023	2029 On 02-February-23			Bond Future	120.52	120.5901	120.5163	120.5901	824.00
30/01/2023	2029 On 04-May-23			Bond Future	121.55	121.6273	121.5515	121.6273	1,045.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2029 On 03-August-23			Bond Future	123.97	124.0468	123.9693	124.0468	728.00
30/01/2023	2029 On 02-November-23			Bond Future	125.08	125.1617	125.0828	125.1617	0.00
30/01/2023	2029 On 01-February-24			Bond Future	127.55	127.6341	127.5539	127.6341	0.00
30/01/2023	2030 On 02-February-23			Bond Future	9.69	91.8758	9.6909	91.8758	34,304.00
30/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
30/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	0	0	0	0	388.00
30/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8266	8	8266	8	5,000.00
30/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6441	7	6441	7	0.00
30/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6613	7	6613	7	0.00
30/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1512	2	1512	2	0.00
30/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	776	1	776	1	388.00
30/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1211	1	1211	1	0.00
30/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	636	1	636	1	0.00
30/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7423	8	7423	8	5,000.00
30/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1425	2	1425	2	0.00
30/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1468	2	1468	2	0.00
30/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	670	1	670	1	0.00
30/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	277	0	277	0	0.00
30/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	423	0	423	0	102.00
30/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2354	2	2354	2	0.00
30/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	45	0	45	0	102.00
30/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	22	0	22	0	0.00
30/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3137	3	3137	3	0.00
30/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2941	3	2941	3	0.00
30/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
30/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4278	4	4278	4	0.00
30/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	170	0	170	0	0.00
30/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	122	0	122	0	0.00
30/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	157	0	157	0	0.00
30/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	27	0	27	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
30/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	24	0	24	0	0.00
30/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2030 On 04-May-23			Bond Future	9.79	93.6311	9.7902	93.6311	81,063.00
30/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11713	12	11713	12	0.00
30/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8102	8	8102	8	0.00
30/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9699	10	9699	10	0.00
30/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11448	12	11448	12	0.00
30/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4157	4	4157	4	0.00
30/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1516	2	1516	2	150.00
30/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4530	5	4530	5	350.00
30/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7038	7	7038	7	0.00
30/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3763	4	3763	4	479.00
30/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4090	4	4090	4	0.00
30/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4124	4	4124	4	0.00
30/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1704	2	1704	2	479.00
30/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1953	2	1953	2	388.00
30/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2510	3	2510	3	1,080.00
30/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	669	1	669	1	388.00
30/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4235	4	4235	4	0.00
30/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2485	2	2485	2	0.00
30/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1556	2	1556	2	0.00
30/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2000	2	2000	2	0.00
30/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2257	2	2257	2	0.00
30/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	814	1	814	1	0.00
30/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	825	1	825	1	0.00
30/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	936	1	936	1	0.00
30/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	277	0	277	0	150.00
30/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	698	1	698	1	0.00
30/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	804	1	804	1	0.00
30/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	36	0	36	0	479.00
30/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	91	0	91	0	1,080.00
30/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	187	0	187	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
30/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	31	0	31	0	350.00
30/01/2023	2030 On 03-August-23			Bond Future	9.89	91.4643	9.8872	91.4643	5,629.00
30/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11231	11	11231	11	0.00
30/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6963	7	6963	7	0.00
30/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12291	12	12291	12	0.00
30/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6895	7	6895	7	0.00
30/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3907	4	3907	4	1,012.00
30/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4649	5	4649	5	350.00
30/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6929	7	6929	7	0.00
30/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	716	1	716	1	0.00
30/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1344	1	1344	1	0.00
30/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	729	1	729	1	0.00
30/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	115	0	115	0	350.00
30/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1668	2	1668	2	0.00
30/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	175	0	175	0	1,012.00
30/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	722	1	722	1	0.00
30/01/2023	2030 On 02-November-23			Bond Future	9.99	93.2427	9.9870	93.2427	149.00
30/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5225	5	5225	5	0.00
30/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5196	5	5196	5	0.00
30/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5167	5	5167	5	0.00
30/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1756	2	1756	2	0.00
30/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1744	2	1744	2	0.00
30/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1733	2	1733	2	0.00
30/01/2023	2030 On 01-February-24			Bond Future	10.10	91.0580	10.0958	91.0580	0.00
30/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6677	7	6677	7	0.00
30/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6648	7	6648	7	0.00
30/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6706	7	6706	7	0.00
30/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1603	2	1603	2	0.00
30/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1622	2	1622	2	0.00
30/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1613	2	1613	2	0.00
30/01/2023	2032 On 02-February-23			Bond Future	10.35	90.9804	10.3465	90.9804	51,613.00
30/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
30/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11692	12	11692	12	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
30/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7525	8	7525	8	0.00
30/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	499	1	499	1	0.00
30/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	530	1	530	1	0.00
30/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	74	0	74	0	0.00
30/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	284	1	284	1	8,000.00
30/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
30/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	2	0	2	0	750.00
30/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5890	6	5890	6	0.00
30/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6809	7	6809	7	0.00
30/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	942	1	942	1	0.00
30/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1732	2	1732	2	750.00
30/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5645	6	5645	6	0.00
30/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	140	0	140	0	500.00
30/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	563	1	563	1	0.00
30/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	278	0	278	0	0.00
30/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	820	1	820	1	0.00
30/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	8,000.00
30/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	25	0	25	0	0.00
30/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	127	0	127	0	454.00
30/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
30/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2321	2	2321	2	0.00
30/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4854	5	4854	5	0.00
30/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	533	1	533	1	0.00
30/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1078	1	1078	1	454.00
30/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	298	0	298	0	0.00
30/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	320	0	320	0	0.00
30/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
30/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
30/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5778	6	5778	6	0.00
30/01/2023	2032 On 04-May-23			Bond Future	10.45	88.5590	10.4550	88.5590	182,446.00
30/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3724	4	3724	4	0.00
30/01/2023	2032 On 04-May-23	11.00	Call	Bond Future	4136	4	4136	4	0.00

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30/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2632	3	2632	3	730.00
30/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2896	3	2896	3	400.00
30/01/2023	2032 On 04-May-23	9.85	Call	Bond Future	1077	1	1077	1	6,500.00
30/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1407	2	1407	2	730.00
30/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3691	4	3691	4	0.00
30/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4347	5	4347	5	0.00
30/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5494	6	5494	6	400.00
30/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13904	14	13904	14	0.00
30/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3758	4	3758	4	0.00
30/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1525	1	1525	1	0.00
30/01/2023	2032 On 04-May-23	9.85	Put	Bond Future	4311	4	4311	4	0.00
30/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	38	0	38	0	400.00
30/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1262	1	1262	1	730.00
30/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1559	2	1559	2	0.00
30/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3663	4	3663	4	0.00
30/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2040	2	2040	2	0.00
30/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2241	2	2241	2	0.00
30/01/2023	2032 On 04-May-23	11.00	Put	Bond Future	1350	1	1350	1	13,000.00
30/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1542	1	1542	1	0.00
30/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	884	1	884	1	0.00
30/01/2023	2032 On 03-August-23			Bond Future	10.56	90.2996	10.5586	90.2996	2,600.00
30/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7115	7	7115	7	0.00
30/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7078	7	7078	7	0.00
30/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7151	7	7151	7	0.00
30/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7628	8	7628	8	5,000.00
30/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1217	1	1217	1	1,500.00
30/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2552	3	2552	3	1,500.00
30/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3884	4	3884	4	0.00
30/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6290	6	6290	6	0.00
30/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1126	1	1126	1	0.00
30/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1250	1	1250	1	0.00
30/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1271	1	1271	1	0.00
30/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1260	1	1260	1	0.00

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30/01/2023	2032 On 02-November-23			Bond Future	10.67	87.8971	10.6729	87.8971	0.00
30/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5327	6	5327	6	0.00
30/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5358	6	5358	6	0.00
30/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5389	6	5389	6	0.00
30/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2626	3	2626	3	0.00
30/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2643	3	2643	3	0.00
30/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2660	3	2660	3	0.00
30/01/2023	2032 On 01-February-24			Bond Future	10.79	89.6124	10.7929	89.6124	0.00
30/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7041	7	7041	7	0.00
30/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6976	7	6976	7	0.00
30/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7008	7	7008	7	0.00
30/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2118	2	2118	2	0.00
30/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2131	2	2131	2	0.00
30/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2106	2	2106	2	0.00
30/01/2023	2033 On 02-February-23			Bond Future	115.18	114.9268	115.1824	114.9268	955.00
30/01/2023	2033 On 04-May-23			Bond Future	116.03	115.7653	116.0251	115.7653	1,470.00
30/01/2023	2033 On 03-August-23			Bond Future	118.33	118.0681	118.3330	118.0681	6,141.00
30/01/2023	2033 On 02-November-23			Bond Future	119.25	118.9759	119.2462	118.9759	0.00
30/01/2023	2033 On 01-February-24			Bond Future	121.60	121.3261	121.6020	121.3261	0.00
30/01/2023	2037 On 02-February-23			Bond Future	11.19	81.7402	11.1868	81.7402	38,244.00
30/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	155	0	155	0	0.00
30/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	241	1	241	1	577.00
30/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	128	0	128	0	0.00
30/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	141	0	141	0	0.00
30/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4509	5	4509	5	0.00
30/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1029	1	1029	1	0.00
30/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1077	1	1077	1	0.00
30/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	764	1	764	1	0.00
30/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	0	0	0	0	577.00
30/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	982	1	982	1	0.00
30/01/2023	2037 On 04-May-23			Bond Future	11.31	83.3018	11.3053	83.3018	60,571.00
30/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12758	13	12758	13	0.00
30/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2848	3	2848	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
30/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4451	5	4451	5	400.00
30/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2009	2	2009	2	400.00
30/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5070	5	5070	5	0.00
30/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2785	3	2785	3	0.00
30/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1805	2	1805	2	703.00
30/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2817	3	2817	3	0.00
30/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2789	3	2789	3	0.00
30/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3940	4	3940	4	0.00
30/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2817	3	2817	3	0.00
30/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3656	3	3656	3	0.00
30/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	145	0	145	0	400.00
30/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1721	2	1721	2	0.00
30/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1451	1	1451	1	703.00
30/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2761	3	2761	3	0.00
30/01/2023	2037 On 03-August-23			Bond Future	11.42	80.6816	11.4236	80.6816	71,091.00
30/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6359	7	6359	7	0.00
30/01/2023	2037 On 03-August-23	10.30	Call	Bond Future	1293	1	1293	1	1,800.00
30/01/2023	2037 On 03-August-23	11.00	Call	Bond Future	2728	3	2728	3	1,800.00
30/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6286	7	6286	7	0.00
30/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6323	7	6323	7	0.00
30/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2383	2	2383	2	0.00
30/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2400	2	2400	2	0.00
30/01/2023	2037 On 03-August-23	11.00	Put	Bond Future	5235	5	5235	5	0.00
30/01/2023	2037 On 03-August-23	10.30	Put	Bond Future	8198	8	8198	8	0.00
30/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2366	2	2366	2	0.00
30/01/2023	2037 On 02-November-23			Bond Future	11.54	82.2501	11.5417	82.2501	0.00
30/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4660	5	4660	5	0.00
30/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4690	5	4690	5	0.00
30/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4720	5	4720	5	0.00
30/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4612	4	4612	4	0.00
30/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4586	4	4586	4	0.00
30/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4559	4	4559	4	0.00
30/01/2023	2037 On 01-February-24			Bond Future	11.67	79.6002	11.6672	79.6002	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
30/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7294	8	7294	8	0.00
30/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7327	8	7327	8	0.00
30/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7360	8	7360	8	0.00
30/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3786	4	3786	4	0.00
30/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3805	4	3805	4	0.00
30/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3824	4	3824	4	0.00
30/01/2023	2038 On 02-February-23			Bond Future	129.15	126.9048	129.1549	126.9048	1,263.00
30/01/2023	2038 On 04-May-23			Bond Future	131.65	129.3608	131.6539	129.3608	4,627.00
30/01/2023	2038 On 03-August-23			Bond Future	132.32	129.9764	132.3151	129.9764	0.00
30/01/2023	2038 On 02-November-23			Bond Future	134.92	132.5347	134.9196	132.5347	0.00
30/01/2023	2038 On 01-February-24			Bond Future	135.57	133.1430	135.5748	133.1430	0.00
30/01/2023	2040 On 02-February-23			Bond Future	11.34	83.1716	11.3367	83.1716	86,260.00
30/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
30/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4516	5	4516	5	0.00
30/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	59	0	59	0	0.00
30/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	66	0	66	0	0.00
30/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	5	0	5	0	0.00
30/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5507	6	5507	6	0.00
30/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5680	6	5680	6	0.00
30/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	74	0	74	0	0.00
30/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	153	0	153	0	563.00
30/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	9	0	9	0	388.00
30/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2489	2	2489	2	0.00
30/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1105	1	1105	1	0.00
30/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	0	0	0	0	563.00
30/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1487	1	1487	1	0.00
30/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	388.00
30/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
30/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1545	1	1545	1	0.00
30/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1604	1	1604	1	0.00
30/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7777	7	7777	7	0.00
30/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2689	2	2689	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
30/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7999	8	7999	8	0.00
30/01/2023	2040 On 04-May-23			Bond Future	11.45	84.7605	11.4537	84.7605	48,755.00
30/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11575	12	11575	12	0.00
30/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3110	3	3110	3	486.00
30/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5280	6	5280	6	0.00
30/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2877	3	2877	3	0.00
30/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2910	3	2910	3	0.00
30/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	382	0	382	0	388.00
30/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1115	1	1115	1	486.00
30/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1510	2	1510	2	388.00
30/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1773	2	1773	2	684.00
30/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2943	3	2943	3	0.00
30/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8501	9	8501	9	0.00
30/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	742	1	742	1	388.00
30/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3093	3	3093	3	0.00
30/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5898	6	5898	6	0.00
30/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	332	0	332	0	486.00
30/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1640	2	1640	2	684.00
30/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4522	4	4522	4	0.00
30/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4996	5	4996	5	0.00
30/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9168	9	9168	9	0.00
30/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3123	3	3123	3	0.00
30/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3154	3	3154	3	0.00
30/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2944	3	2944	3	0.00
30/01/2023	2040 On 03-August-23			Bond Future	11.57	81.9186	11.5704	81.9186	91,614.00
30/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6540	7	6540	7	0.00
30/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6578	7	6578	7	0.00
30/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6617	7	6617	7	0.00
30/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2675	3	2675	3	0.00
30/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2694	3	2694	3	0.00
30/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2713	3	2713	3	0.00
30/01/2023	2040 On 02-November-23			Bond Future	11.69	83.5110	11.6865	83.5110	84.00
30/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4744	5	4744	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
30/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4681	5	4681	5	0.00
30/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4712	5	4712	5	0.00
30/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5335	5	5335	5	0.00
30/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5275	5	5275	5	0.00
30/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5305	5	5305	5	0.00
30/01/2023	2040 On 01-February-24			Bond Future	11.81	80.6355	11.8096	80.6355	3.00
30/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7616	8	7616	8	0.00
30/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7581	8	7581	8	0.00
30/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7547	8	7547	8	0.00
30/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4518	4	4518	4	0.00
30/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4497	4	4497	4	0.00
30/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4475	4	4475	4	0.00
30/01/2023	2044 On 02-February-23			Bond Future	11.40	79.5660	11.3964	79.5660	35,997.00
30/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	0	0	0	0	2,500.00
30/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	98	0	98	0	0.00
30/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2277	3	2277	3	0.00
30/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	63	0	63	0	0.00
30/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
30/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	7	0	7	0	2,500.00
30/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3181	4	3181	4	0.00
30/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	56	0	56	0	0.00
30/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3784	4	3784	4	0.00
30/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	1981	2	1981	2	1,700.00
30/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	30	0	30	0	1,700.00
30/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	50	0	50	0	0.00
30/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1754	2	1754	2	0.00
30/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	39	0	39	0	0.00
30/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	1	0	1	0	4,000.00
30/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1398	1	1398	1	0.00
30/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1693	2	1693	2	0.00
30/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	4	0	4	0	0.00
30/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2667	2	2667	2	0.00
30/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	23	0	23	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7733	7	7733	7	0.00
30/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1632	1	1632	1	0.00
30/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2006	2	2006	2	0.00
30/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4415	4	4415	4	0.00
30/01/2023	2044 On 04-May-23			Bond Future	11.51	81.0861	11.5085	81.0861	54,557.00
30/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	3979	4	3979	4	0.00
30/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4958	5	4958	5	0.00
30/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2853	3	2853	3	0.00
30/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6002	6	6002	6	0.00
30/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2788	3	2788	3	0.00
30/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2820	3	2820	3	0.00
30/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3392	3	3392	3	0.00
30/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3424	3	3424	3	0.00
30/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2453	2	2453	2	4,115.00
30/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1471	1	1471	1	1,500.00
30/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3359	3	3359	3	0.00
30/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1904	2	1904	2	4,115.00
30/01/2023	2044 On 03-August-23			Bond Future	11.62	78.2972	11.6201	78.2972	21,473.00
30/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6342	7	6342	7	0.00
30/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6266	7	6266	7	0.00
30/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6304	7	6304	7	0.00
30/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3016	3	3016	3	0.00
30/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3037	3	3037	3	0.00
30/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2996	3	2996	3	0.00
30/01/2023	2044 On 02-November-23			Bond Future	11.73	79.8193	11.7307	79.8193	0.00
30/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4592	5	4592	5	0.00
30/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4623	5	4623	5	0.00
30/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4655	5	4655	5	0.00
30/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5664	6	5664	6	0.00
30/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5696	6	5696	6	0.00
30/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5728	6	5728	6	0.00
30/01/2023	2044 On 01-February-24			Bond Future	11.85	76.9967	11.8477	76.9967	0.00
30/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7301	8	7301	8	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
30/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7335	8	7335	8	0.00
30/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7370	8	7370	8	0.00
30/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4747	5	4747	5	0.00
30/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4770	5	4770	5	0.00
30/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4794	5	4794	5	0.00
30/01/2023	2046 On 02-February-23			Bond Future	113.82	113.8129	113.8154	113.8129	5,482.00
30/01/2023	2046 On 04-May-23			Bond Future	113.98	113.9782	113.9803	113.9782	17,311.00
30/01/2023	2046 On 03-August-23			Bond Future	116.25	116.2455	116.2475	116.2455	0.00
30/01/2023	2046 On 02-November-23			Bond Future	116.45	116.4487	116.4507	116.4487	0.00
30/01/2023	2046 On 01-February-24			Bond Future	118.75	118.7484	118.7509	118.7484	0.00
30/01/2023	2050 On 02-February-23			Bond Future	113.66	113.8550	113.6560	113.8550	3,214.00
30/01/2023	2050 On 04-May-23			Bond Future	115.86	116.0584	115.8550	116.0584	13,174.00
30/01/2023	2050 On 03-August-23			Bond Future	115.98	116.1892	115.9818	116.1892	0.00
30/01/2023	2050 On 02-November-23			Bond Future	118.26	118.4761	118.2647	118.4761	0.00
30/01/2023	2050 On 01-February-24			Bond Future	118.36	118.5787	118.3629	118.5787	0.00
30/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	AL37 On 02-February-23			Index Future	872.89	873.3800	872.8890	873.3800	0.00
30/01/2023	AL37 On 04-May-23			Index Future	889.55	890.0660	889.5520	890.0660	0.00
30/01/2023	AL37 On 03-August-23			Index Future	907.03	907.5580	907.0310	907.5580	0.00
30/01/2023	AL37 On 02-November-23			Index Future	924.68	925.2160	924.6840	925.2160	0.00
30/01/2023	AL37 On 01-February-24			Index Future	942.76	943.2930	942.7550	943.2930	0.00
30/01/2023	AL7T On 02-February-23			Index Future	1017.11	1019.3680	1017.1130	1019.3680	0.00
30/01/2023	AL7T On 04-May-23			Index Future	1036.53	1038.8430	1036.5290	1038.8430	0.00
30/01/2023	AL7T On 03-August-23			Index Future	1056.90	1059.2590	1056.8960	1059.2590	0.00
30/01/2023	AL7T On 02-November-23			Index Future	1077.47	1079.8680	1077.4650	1079.8680	0.00
30/01/2023	AL7T On 01-February-24			Index Future	1098.52	1100.9670	1098.5220	1100.9670	0.00
30/01/2023	ALBI On 02-February-23			Index Future	882.46	885.1570	882.4630	885.1570	5.00
30/01/2023	ALBI On 04-May-23			Index Future	899.31	902.0670	899.3090	902.0670	111.00
30/01/2023	ALBI On 03-August-23			Index Future	916.98	919.7950	916.9800	919.7950	0.00
30/01/2023	ALBI On 02-November-23			Index Future	934.83	937.6910	934.8250	937.6910	0.00
30/01/2023	ALBI On 01-February-24			Index Future	953.10	956.0120	953.0950	956.0120	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
30/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2023	ES33 On 02-February-23			Bond Future	11.85	77.4012	11.8491	77.4012	0.00
30/01/2023	ES33 On 04-May-23			Bond Future	12.00	75.1053	12.0015	75.1053	0.00
30/01/2023	ES33 On 03-August-23			Bond Future	12.15	76.5995	12.1511	76.5995	350.00
30/01/2023	ES33 On 02-November-23			Bond Future	12.32	74.3134	12.3151	74.3134	0.00
30/01/2023	ES33 On 01-February-24			Bond Future	12.49	75.7800	12.4905	75.7800	0.00
30/01/2023	ES42 On 02-February-23			Bond Future	12.28	75.1555	12.2782	75.1555	0.00
30/01/2023	ES42 On 04-May-23			Bond Future	12.42	72.3474	12.4228	72.3474	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
30/01/2023	ES42 On 03-August-23			Bond Future	12.56	73.7869	12.5612	73.7869	4,000.00
30/01/2023	ES42 On 02-November-23			Bond Future	12.71	70.9767	12.7116	70.9767	0.00
30/01/2023	ES42 On 01-February-24			Bond Future	12.86	72.3765	12.8645	72.3765	0.00
30/01/2023	GOVI On 02-February-23			GOVI	870.21	872.8520	870.2130	872.8520	112.00
30/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	193730	22	193730	22	0.00
30/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	193930	22	193930	22	0.00
30/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	193830	22	193830	22	0.00
30/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 04-May-23			GOVI	886.82	889.5270	886.8240	889.5270	825.00
30/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	339440	37	339440	37	0.00
30/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	339540	37	339540	37	0.00
30/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	339640	37	339640	37	0.00
30/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 03-August-23			GOVI	904.25	907.0090	904.2500	907.0090	0.00
30/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	670200	70	670200	70	0.00
30/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	670400	70	670400	70	0.00
30/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	670300	70	670300	70	0.00
30/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-November-23			GOVI	921.85	924.6560	921.8480	924.6560	0.00
30/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	360480	39	360480	39	0.00
30/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	360380	39	360380	39	0.00
30/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	360280	39	360280	39	0.00
30/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 01-February-24			GOVI	939.86	942.7220	939.8640	942.7220	0.00
30/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	598840	63	598840	63	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
30/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	598740	63	598740	63	0.00
30/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	598640	63	598640	63	0.00
30/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
30/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
30/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2023	IGOV On 02-February-23			Index Future	324.46	323.6280	324.4640	323.6280	151.00
30/01/2023	IGOV On 04-May-23			Index Future	330.74	329.8910	330.7390	329.8910	654.00
30/01/2023	IGOV On 03-August-23			Index Future	337.32	336.4530	337.3170	336.4530	0.00
30/01/2023	IGOV On 02-November-23			Index Future	343.96	343.0770	343.9590	343.0770	0.00
30/01/2023	IGOV On 01-February-24			Index Future	350.76	349.8550	350.7570	349.8550	0.00
30/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.47	92.5250	7.4650	92.5250	0.00
30/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5100	7.4750	92.5100	0.00
30/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.59	92.4250	7.5900	92.4250	0.00
30/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.61	92.4000	7.6100	92.4000	0.00
30/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.62	92.4050	7.6150	92.4050	0.00
30/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.57	92.4850	7.5700	92.4850	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
30/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.55	92.5400	7.5500	92.5400	75.00
30/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.31	92.7350	7.3050	92.7350	272.00
30/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.25	92.8850	7.2450	92.8850	0.00
30/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.02	93.0300	7.0200	93.0300	0.00
30/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.03	93.0450	7.0300	93.0450	68.00
30/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.03	93.0250	7.0300	93.0250	0.00
30/01/2023	R035 On 02-February-23			Bond Future	10.95	90.5088	10.9471	90.5088	89,305.00
30/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5854	6	5854	6	0.00
30/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12156	12	12156	12	0.00
30/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	820	1	820	1	976.00
30/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	863	1	863	1	0.00
30/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	232	1	232	1	0.00
30/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	252	1	252	1	0.00
30/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	976.00
30/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	20	0	20	0	388.00
30/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
30/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
30/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
30/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5638	6	5638	6	0.00
30/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	273	1	273	1	0.00
30/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	11	0	11	0	0.00
30/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	27	0	27	0	0.00
30/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1761	2	1761	2	582.00
30/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3979	4	3979	4	0.00
30/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2114	2	2114	2	0.00
30/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1877	2	1877	2	0.00
30/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	674	1	674	1	0.00
30/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
30/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6635	6	6635	6	0.00
30/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7166	7	7166	7	0.00
30/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	713	1	713	1	0.00
30/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	753	1	753	1	0.00
30/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	194	0	194	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	210	0	210	0	0.00
30/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
30/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6900	7	6900	7	0.00
30/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
30/01/2023	R035 On 04-May-23			Bond Future	11.06	87.7353	11.0611	87.7353	154,540.00
30/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5355	6	5355	6	0.00
30/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5643	6	5643	6	0.00
30/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3175	3	3175	3	0.00
30/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1084	1	1084	1	491.00
30/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	370	0	370	0	388.00
30/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11423	12	11423	12	0.00
30/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8195	8	8195	8	0.00
30/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3108	3	3108	3	0.00
30/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3141	3	3141	3	0.00
30/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1441	2	1441	2	388.00
30/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3009	3	3009	3	491.00
30/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1335	1	1335	1	770.00
30/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2628	3	2628	3	770.00
30/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2693	3	2693	3	0.00
30/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4395	4	4395	4	0.00
30/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4196	4	4196	4	0.00
30/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2254	2	2254	2	0.00
30/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	543	1	543	1	388.00
30/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	211	0	211	0	491.00
30/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7876	8	7876	8	0.00
30/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4947	5	4947	5	0.00
30/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2376	2	2376	2	0.00
30/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1095	1	1095	1	770.00
30/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2302	2	2302	2	0.00
30/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2278	2	2278	2	0.00
30/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1187	1	1187	1	1,035.00
30/01/2023	R035 On 03-August-23			Bond Future	11.17	89.4598	11.1723	89.4598	1,624.00
30/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6594	7	6594	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
30/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6632	7	6632	7	0.00
30/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6669	7	6669	7	0.00
30/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2108	2	2108	2	0.00
30/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2123	2	2123	2	0.00
30/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2139	2	2139	2	0.00
30/01/2023	R035 On 02-November-23			Bond Future	11.30	86.6970	11.2962	86.6970	123.00
30/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4831	5	4831	5	0.00
30/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4769	5	4769	5	0.00
30/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4800	5	4800	5	0.00
30/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4109	4	4109	4	0.00
30/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4133	4	4133	4	0.00
30/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4084	4	4084	4	0.00
30/01/2023	R035 On 01-February-24			Bond Future	11.43	88.3892	11.4289	88.3892	0.00
30/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7565	8	7565	8	0.00
30/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7498	8	7498	8	0.00
30/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7532	8	7532	8	0.00
30/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3493	3	3493	3	0.00
30/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3511	3	3511	3	0.00
30/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3475	3	3475	3	0.00
30/01/2023	R186 On 02-February-23			Bond Future	8.14	109.1198	8.1430	109.1198	41,794.00
30/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	691	1	691	1	0.00
30/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	660	1	660	1	0.00
30/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	630	1	630	1	0.00
30/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	27	0	27	0	0.00
30/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	23	0	23	0	0.00
30/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	20	0	20	0	0.00
30/01/2023	R186 On 04-May-23			Bond Future	8.18	111.2044	8.1787	111.2044	100,329.00
30/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1389	1	1389	1	200.00
30/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2442	3	2442	3	0.00
30/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2418	2	2418	2	0.00
30/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2467	3	2467	3	0.00
30/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	373	0	373	0	0.00
30/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	380	0	380	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
30/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	808	1	808	1	200.00
30/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	367	0	367	0	0.00
30/01/2023	R186 On 03-August-23			Bond Future	8.20	108.0858	8.1978	108.0858	0.00
30/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4787	5	4787	5	0.00
30/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4736	5	4736	5	0.00
30/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4762	5	4762	5	0.00
30/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	238	0	238	0	0.00
30/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	241	0	241	0	0.00
30/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	235	0	235	0	0.00
30/01/2023	R186 On 02-November-23			Bond Future	8.23	110.1875	8.2259	110.1875	1,257.00
30/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3827	4	3827	4	0.00
30/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6193	6	6193	6	0.00
30/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3805	4	3805	4	0.00
30/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3849	4	3849	4	0.00
30/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3312	3	3312	3	1,715.00
30/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	615	1	615	1	0.00
30/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	625	1	625	1	0.00
30/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	248	0	248	0	1,715.00
30/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	756	1	756	1	0.00
30/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	620	1	620	1	0.00
30/01/2023	R186 On 01-February-24			Bond Future	8.26	107.0349	8.2561	107.0349	0.00
30/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3966	4	3966	4	0.00
30/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3926	4	3926	4	0.00
30/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3945	4	3945	4	0.00
30/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	741	1	741	1	0.00
30/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	751	1	751	1	0.00
30/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	746	1	746	1	0.00
30/01/2023	R197 On 02-February-23			Bond Future	329.14	329.1286	329.1414	329.1286	877.00
30/01/2023	R197 On 04-May-23			Bond Future	335.51	335.4983	335.5098	335.4983	282.00
30/01/2023	R197 On 03-August-23			Bond Future	333.12	333.1070	333.1181	333.1070	0.00
30/01/2023	R197 On 02-November-23			Bond Future	339.67	339.6627	339.6746	339.6627	0.00
30/01/2023	R202 On 02-February-23			Bond Future	247.08	246.9632	247.0772	246.9632	1,246.00
30/01/2023	R202 On 04-May-23			Bond Future	251.86	251.7427	251.8576	251.7427	4,903.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R202 On 03-August-23			Bond Future	252.05	251.9355	252.0524	251.9355	460.00
30/01/2023	R202 On 02-November-23			Bond Future	257.01	256.8941	257.0138	256.8941	0.00
30/01/2023	R202 On 01-February-24			Bond Future	257.15	257.0240	257.1453	257.0240	0.00
30/01/2023	R209 On 02-February-23			Bond Future	10.98	70.0373	10.9762	70.0373	11,626.00
30/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	89	0	89	0	0.00
30/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	72	0	72	0	0.00
30/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	80	0	80	0	0.00
30/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1020	1	1020	1	0.00
30/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1109	1	1109	1	0.00
30/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1064	1	1064	1	0.00
30/01/2023	R209 On 04-May-23			Bond Future	11.08	68.2241	11.0808	68.2241	18,758.00
30/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3608	4	3608	4	1,000.00
30/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7253	8	7253	8	0.00
30/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2428	3	2428	3	0.00
30/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2134	2	2134	2	2,500.00
30/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2373	3	2373	3	0.00
30/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2401	3	2401	3	0.00
30/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	419	0	419	0	500.00
30/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1055	1	1055	1	4,500.00
30/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4141	4	4141	4	0.00
30/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6321	6	6321	6	0.00
30/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2302	2	2302	2	0.00
30/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2326	2	2326	2	0.00
30/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1497	1	1497	1	0.00
30/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2552	2	2552	2	8,250.00
30/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2278	2	2278	2	0.00
30/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	466	0	466	0	8,500.00
30/01/2023	R209 On 03-August-23			Bond Future	11.18	69.5651	11.1810	69.5651	1,690.00
30/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5678	6	5678	6	0.00
30/01/2023	R209 On 03-August-23	10.70	Call	Bond Future	2202	2	2202	2	1,800.00
30/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5613	6	5613	6	0.00
30/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5645	6	5645	6	0.00
30/01/2023	R209 On 03-August-23	10.00	Call	Bond Future	1008	1	1008	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R209 On 03-August-23	10.00	Put	Bond Future	7387	7	7387	7	0.00
30/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1930	2	1930	2	0.00
30/01/2023	R209 On 03-August-23	10.70	Put	Bond Future	4704	5	4704	5	0.00
30/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1959	2	1959	2	0.00
30/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1944	2	1944	2	0.00
30/01/2023	R209 On 02-November-23			Bond Future	11.29	67.7675	11.2890	67.7675	5,720.00
30/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4139	4	4139	4	0.00
30/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4085	4	4085	4	0.00
30/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4112	4	4112	4	0.00
30/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3858	4	3858	4	0.00
30/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3881	4	3881	4	0.00
30/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3835	4	3835	4	0.00
30/01/2023	R209 On 01-February-24			Bond Future	11.40	69.0900	11.4005	69.0900	0.00
30/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6538	7	6538	7	0.00
30/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6568	7	6568	7	0.00
30/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6597	7	6597	7	0.00
30/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3099	3	3099	3	0.00
30/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3115	3	3115	3	0.00
30/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3131	3	3131	3	0.00
30/01/2023	R210 On 02-February-23			Bond Future	222.75	222.8027	222.7508	222.8027	118.00
30/01/2023	R210 On 04-May-23			Bond Future	223.97	224.0262	223.9721	224.0262	386.00
30/01/2023	R210 On 03-August-23			Bond Future	228.43	228.4827	228.4273	228.4827	300.00
30/01/2023	R210 On 02-November-23			Bond Future	229.76	229.8194	229.7631	229.8194	0.00
30/01/2023	R210 On 01-February-24			Bond Future	234.30	234.3588	234.3017	234.3588	0.00
30/01/2023	R213 On 02-February-23			Bond Future	10.13	86.3505	10.1264	86.3505	20,057.00
30/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
30/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1474	2	1474	2	912.00
30/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	636	1	636	1	0.00
30/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	603	1	603	1	0.00
30/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	139	0	139	0	0.00
30/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	670	1	670	1	0.00
30/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1130	1	1130	1	0.00
30/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9265	9	9265	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
30/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
30/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	187	0	187	0	0.00
30/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	62	0	62	0	476.00
30/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	28	0	28	0	0.00
30/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	202	0	202	0	0.00
30/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	173	0	173	0	0.00
30/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4824	5	4824	5	0.00
30/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	703	1	703	1	476.00
30/01/2023	R213 On 04-May-23			Bond Future	10.23	84.4489	10.2278	84.4489	33,266.00
30/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3543	4	3543	4	0.00
30/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3511	4	3511	4	0.00
30/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3574	4	3574	4	0.00
30/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1166	1	1166	1	0.00
30/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1193	1	1193	1	0.00
30/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1179	1	1179	1	0.00
30/01/2023	R213 On 03-August-23			Bond Future	10.33	86.1086	10.3253	86.1086	0.00
30/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6653	7	6653	7	0.00
30/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6619	7	6619	7	0.00
30/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6686	7	6686	7	0.00
30/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	980	1	980	1	0.00
30/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	988	1	988	1	0.00
30/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	971	1	971	1	0.00
30/01/2023	R213 On 02-November-23			Bond Future	10.44	84.2321	10.4383	84.2321	1,911.00
30/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5113	5	5113	5	0.00
30/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5085	5	5085	5	0.00
30/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5142	5	5142	5	0.00
30/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2128	2	2128	2	0.00
30/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2155	2	2155	2	0.00
30/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2141	2	2141	2	0.00
30/01/2023	R213 On 01-February-24			Bond Future	10.56	85.8765	10.5615	85.8765	0.00
30/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6581	7	6581	7	0.00
30/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6551	7	6551	7	0.00
30/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6521	7	6521	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
30/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1765	2	1765	2	0.00
30/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1754	2	1754	2	0.00
30/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1744	2	1744	2	0.00
30/01/2023	R214 On 02-February-23			Bond Future	11.26	66.8333	11.2562	66.8333	68,050.00
30/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
30/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
30/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	11	0	11	0	2,300.00
30/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2846	3	2846	3	0.00
30/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	110	0	110	0	0.00
30/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	41	0	41	0	0.00
30/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	1842	2	1842	2	2,300.00
30/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	100	0	100	0	0.00
30/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	121	0	121	0	0.00
30/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	90	0	90	0	0.00
30/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1112	1	1112	1	0.00
30/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1066	1	1066	1	0.00
30/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1988	2	1988	2	0.00
30/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	21	0	21	0	0.00
30/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1454	1	1454	1	0.00
30/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1021	1	1021	1	0.00
30/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	977	1	977	1	0.00
30/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	2	0	2	0	0.00
30/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5529	5	5529	5	0.00
30/01/2023	R214 On 02-February-23		Put	Bond Future	33542	33	33542	33	0.00
30/01/2023	R214 On 04-May-23			Bond Future	11.36	64.8125	11.3568	64.8125	22,932.00
30/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2576	3	2576	3	0.00
30/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2519	3	2519	3	0.00
30/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2547	3	2547	3	0.00
30/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2477	2	2477	2	0.00
30/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2502	2	2502	2	0.00
30/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2452	2	2452	2	0.00
30/01/2023	R214 On 03-August-23			Bond Future	11.45	66.0863	11.4545	66.0863	2,980.00
30/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5761	6	5761	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5695	6	5695	6	0.00
30/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5728	6	5728	6	0.00
30/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2222	2	2222	2	0.00
30/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2238	2	2238	2	0.00
30/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2207	2	2207	2	0.00
30/01/2023	R214 On 02-November-23			Bond Future	11.56	64.0739	11.5614	64.0739	0.00
30/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4020	4	4020	4	0.00
30/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3967	4	3967	4	0.00
30/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3993	4	3993	4	0.00
30/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4523	4	4523	4	0.00
30/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4549	4	4549	4	0.00
30/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4497	4	4497	4	0.00
30/01/2023	R214 On 01-February-24			Bond Future	11.67	65.3245	11.6743	65.3245	0.00
30/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6178	6	6178	6	0.00
30/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6207	6	6207	6	0.00
30/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6236	7	6236	7	0.00
30/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3827	4	3827	4	0.00
30/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3846	4	3846	4	0.00
30/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3865	4	3865	4	0.00
30/01/2023	R248 On 02-February-23			Bond Future	11.28	83.3579	11.2760	83.3579	54,438.00
30/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
30/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	85	0	85	0	0.00
30/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	129	0	129	0	0.00
30/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	94	0	94	0	0.00
30/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	42	0	42	0	2,900.00
30/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2180	3	2180	3	2,900.00
30/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	2798	3	2798	3	0.00
30/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	105	0	105	0	0.00
30/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1454	1	1454	1	0.00
30/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1338	1	1338	1	0.00
30/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	11	0	11	0	0.00
30/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	34	0	34	0	0.00
30/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1953	2	1953	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
30/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1513	1	1513	1	0.00
30/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1573	1	1573	1	0.00
30/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6354	6	6354	6	0.00
30/01/2023	R248 On 04-May-23			Bond Future	11.38	80.4921	11.3794	80.4921	247,597.00
30/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3035	3	3035	3	0.00
30/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3000	3	3000	3	0.00
30/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3069	3	3069	3	0.00
30/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3266	3	3266	3	0.00
30/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3331	3	3331	3	0.00
30/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3299	3	3299	3	0.00
30/01/2023	R248 On 03-August-23			Bond Future	11.48	82.0365	11.4830	82.0365	0.00
30/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6864	7	6864	7	0.00
30/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6825	7	6825	7	0.00
30/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6904	7	6904	7	0.00
30/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2970	3	2970	3	0.00
30/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3011	3	3011	3	0.00
30/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2990	3	2990	3	0.00
30/01/2023	R248 On 02-November-23			Bond Future	11.59	79.2122	11.5870	79.2122	0.00
30/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	4942	5	4942	5	0.00
30/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4909	5	4909	5	0.00
30/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4876	5	4876	5	0.00
30/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5573	5	5573	5	0.00
30/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5639	5	5639	5	0.00
30/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5606	5	5606	5	0.00
30/01/2023	R248 On 01-February-24			Bond Future	11.69	80.7951	11.6943	80.7951	13,000.00
30/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7441	8	7441	8	0.00
30/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7405	8	7405	8	0.00
30/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7368	8	7368	8	0.00
30/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4625	4	4625	4	0.00
30/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4602	4	4602	4	0.00
30/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4578	4	4578	4	0.00