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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/01/2023 TO: 27/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	2025 On 02-February-23			Bond Future	166.26	166.2584	166.2612	166.2584	5,972.00
27/01/2023	2025 On 04-May-23			Bond Future	169.48	169.5002	169.4789	169.5002	5,237.00
27/01/2023	2025 On 03-August-23			Bond Future	171.11	171.2629	171.1101	171.2629	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	2025 On 02-November-23			Bond Future	174.48	174.8909	174.4782	174.8909	0.00
27/01/2023	2025 On 01-February-24			Bond Future	176.14	176.4732	176.1387	176.4732	0.00
27/01/2023	2029 On 02-February-23			Bond Future	120.59	120.5854	120.5901	120.5854	824.00
27/01/2023	2029 On 04-May-23			Bond Future	121.63	121.6400	121.6273	121.6400	1,045.00
27/01/2023	2029 On 03-August-23			Bond Future	124.05	124.1540	124.0468	124.1540	728.00
27/01/2023	2029 On 02-November-23			Bond Future	125.16	125.4563	125.1617	125.4563	0.00
27/01/2023	2029 On 01-February-24			Bond Future	127.63	127.8720	127.6341	127.8720	0.00
27/01/2023	2030 On 02-February-23			Bond Future	9.66	92.1073	91.8758	92.1073	34,304.00
27/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
27/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	0	0	388.00
27/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8426	9	8	9	5,000.00
27/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6601	7	7	7	0.00
27/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6773	7	7	7	0.00
27/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1717	2	2	2	0.00
27/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	1014	1	1	1	388.00
27/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1430	2	1	2	0.00
27/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	877	1	1	1	0.00
27/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	0	0	0.00
27/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7583	8	8	8	5,000.00
27/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1634	2	2	2	0.00
27/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1675	2	2	2	0.00
27/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	911	1	1	1	0.00
27/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	8	0	0	0	0.00
27/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	496	1	0	1	0.00
27/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	481	0	0	0	102.00
27/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2202	2	2	2	0.00
27/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	104	0	0	0	102.00
27/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	66	0	0	0	0.00
27/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
27/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	2978	3	3	3	0.00
27/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2782	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
27/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
27/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4118	4	4	4	0.00
27/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	251	0	0	0	0.00
27/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	201	0	0	0	0.00
27/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	237	0	0	0	0.00
27/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	76	0	0	0	0.00
27/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	71	0	0	0	0.00
27/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
27/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
27/01/2023	2030 On 04-May-23			Bond Future	9.75	93.8804	93.6311	93.8804	81,051.00
27/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11878	12	12	12	0.00
27/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8266	8	8	8	0.00
27/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9864	10	10	10	0.00
27/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11613	12	12	12	0.00
27/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4307	4	4	4	0.00
27/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1618	2	2	2	150.00
27/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4682	5	5	5	350.00
27/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7201	7	7	7	0.00
27/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3909	4	4	4	479.00
27/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4240	4	4	4	0.00
27/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4273	4	4	4	0.00
27/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1813	2	2	2	479.00
27/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	2068	2	2	2	388.00
27/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2638	3	3	3	1,080.00
27/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	734	1	1	1	388.00
27/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4136	4	4	4	0.00
27/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2424	2	2	2	0.00
27/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1520	1	2	1	0.00
27/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	1952	2	2	2	0.00
27/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2202	2	2	2	0.00
27/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	800	1	1	1	0.00
27/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	810	1	1	1	0.00
27/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	918	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
27/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	276	0	0	0	150.00
27/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	687	1	1	1	0.00
27/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	790	1	1	1	0.00
27/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	37	0	0	0	479.00
27/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	93	0	0	0	1,080.00
27/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	188	0	0	0	388.00
27/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	32	0	0	0	350.00
27/01/2023	2030 On 03-August-23			Bond Future	9.85	91.7910	91.4643	91.7910	5,629.00
27/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11395	12	11	12	0.00
27/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	7117	7	7	7	0.00
27/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12457	13	12	13	0.00
27/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	7048	7	7	7	0.00
27/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	4036	4	4	4	1,012.00
27/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4786	5	5	5	350.00
27/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	7082	7	7	7	0.00
27/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	702	1	1	1	0.00
27/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1313	1	1	1	0.00
27/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	715	1	1	1	0.00
27/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	114	0	0	0	350.00
27/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1630	1	2	1	0.00
27/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	172	0	0	0	1,012.00
27/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	708	1	1	1	0.00
27/01/2023	2030 On 02-November-23			Bond Future	9.95	93.7155	93.2427	93.7155	149.00
27/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5358	6	5	6	0.00
27/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5299	6	5	6	0.00
27/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5329	6	5	6	0.00
27/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1707	2	2	2	0.00
27/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1718	2	2	2	0.00
27/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1695	2	2	2	0.00
27/01/2023	2030 On 01-February-24			Bond Future	10.05	91.4918	91.0580	91.4918	0.00
27/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6816	7	7	7	0.00
27/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6787	7	7	7	0.00
27/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6846	7	7	7	0.00

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27/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1570	1	2	1	0.00
27/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1588	1	2	1	0.00
27/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1579	1	2	1	0.00
27/01/2023	2032 On 02-February-23			Bond Future	10.30	91.2155	90.9804	91.2155	51,613.00
27/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
27/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11954	12	12	12	0.00
27/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7787	8	8	8	0.00
27/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	818	1	1	1	0.00
27/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	852	1	1	1	0.00
27/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	251	0	0	0	0.00
27/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	568	1	1	1	8,000.00
27/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
27/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	30	0	0	0	750.00
27/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	6151	6	6	6	0.00
27/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	7071	7	7	7	0.00
27/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1274	1	1	1	0.00
27/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	2037	2	2	2	750.00
27/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5907	6	6	6	0.00
27/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	887	1	1	1	0.00
27/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	368	1	0	1	500.00
27/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	786	1	1	1	0.00
27/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	340	0	0	0	0.00
27/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	8,000.00
27/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	68	0	0	0	0.00
27/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	197	0	0	0	454.00
27/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
27/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
27/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2087	2	2	2	0.00
27/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4592	4	5	4	0.00
27/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	555	0	1	0	0.00
27/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	994	1	1	1	454.00
27/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	358	0	0	0	0.00

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27/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	377	0	0	0	0.00
27/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
27/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
27/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5516	5	6	5	0.00
27/01/2023	2032 On 04-May-23			Bond Future	10.40	88.8117	88.5590	88.8117	182,060.00
27/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3936	4	4	4	0.00
27/01/2023	2032 On 04-May-23	11.00	Call	Bond Future	4356	4	4	4	0.00
27/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2816	3	3	3	730.00
27/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	3088	3	3	3	400.00
27/01/2023	2032 On 04-May-23	9.85	Call	Bond Future	1192	1	1	1	6,500.00
27/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1542	2	2	2	730.00
27/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3902	4	4	4	0.00
27/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5733	6	6	6	400.00
27/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4571	5	5	5	0.00
27/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	14171	14	14	14	0.00
27/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3971	4	4	4	0.00
27/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1471	1	1	1	0.00
27/01/2023	2032 On 04-May-23	9.85	Put	Bond Future	4160	4	4	4	0.00
27/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	38	0	0	0	400.00
27/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1219	1	1	1	730.00
27/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1504	1	2	1	0.00
27/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3531	3	4	3	0.00
27/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	1966	2	2	2	0.00
27/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2159	2	2	2	0.00
27/01/2023	2032 On 04-May-23	11.00	Put	Bond Future	1303	1	1	1	13,000.00
27/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1487	1	1	1	0.00
27/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	856	1	1	1	0.00
27/01/2023	2032 On 03-August-23			Bond Future	10.51	90.6267	90.2996	90.6267	2,600.00
27/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7346	8	7	8	0.00
27/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7310	8	7	8	0.00
27/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7383	8	7	8	0.00
27/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7865	8	8	8	5,000.00
27/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1314	1	1	1	1,500.00

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27/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2702	3	3	3	1,500.00
27/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3761	4	4	4	0.00
27/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6114	6	6	6	0.00
27/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1090	1	1	1	0.00
27/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1210	1	1	1	0.00
27/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1230	1	1	1	0.00
27/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1220	1	1	1	0.00
27/01/2023	2032 On 02-November-23			Bond Future	10.62	88.3655	87.8971	88.3655	0.00
27/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5523	6	6	6	0.00
27/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5554	6	6	6	0.00
27/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5586	6	6	6	0.00
27/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2546	2	3	2	0.00
27/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2562	2	3	2	0.00
27/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2579	2	3	2	0.00
27/01/2023	2032 On 01-February-24			Bond Future	10.73	90.0426	89.6124	90.0426	0.00
27/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7256	8	7	8	0.00
27/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	7190	7	7	7	0.00
27/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7223	7	7	7	0.00
27/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2050	2	2	2	0.00
27/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2062	2	2	2	0.00
27/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2038	2	2	2	0.00
27/01/2023	2033 On 02-February-23			Bond Future	114.93	115.3260	114.9268	115.3260	955.00
27/01/2023	2033 On 04-May-23			Bond Future	115.77	116.1888	115.7653	116.1888	1,470.00
27/01/2023	2033 On 03-August-23			Bond Future	118.07	118.5899	118.0681	118.5899	6,141.00
27/01/2023	2033 On 02-November-23			Bond Future	118.98	119.6844	118.9759	119.6844	0.00
27/01/2023	2033 On 01-February-24			Bond Future	121.33	121.9892	121.3261	121.9892	0.00
27/01/2023	2037 On 02-February-23			Bond Future	11.13	82.4326	81.7402	82.4326	38,244.00
27/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	434	1	0	1	0.00
27/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	565	1	1	1	577.00
27/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	388	1	0	1	0.00
27/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	411	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4864	6	5	6	0.00
27/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	945	1	1	1	0.00
27/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	983	1	1	1	0.00
27/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	734	0	1	0	0.00
27/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	1	0	0	0	577.00
27/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	907	1	1	1	0.00
27/01/2023	2037 On 04-May-23			Bond Future	11.24	84.0194	83.3018	84.0194	60,943.00
27/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13116	14	13	14	0.00
27/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3085	3	3	3	0.00
27/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4735	5	5	5	400.00
27/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2208	2	2	2	400.00
27/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3052	3	3	3	0.00
27/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5368	6	5	6	0.00
27/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3019	3	3	3	0.00
27/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1993	2	2	2	703.00
27/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3767	3	4	3	0.00
27/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2689	2	3	2	0.00
27/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3494	3	3	3	0.00
27/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	141	0	0	0	400.00
27/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2663	2	3	2	0.00
27/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1645	1	2	1	0.00
27/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1388	1	1	1	703.00
27/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2637	2	3	2	0.00
27/01/2023	2037 On 03-August-23			Bond Future	11.36	81.4781	80.6816	81.4781	71,091.00
27/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6641	7	7	7	0.00
27/01/2023	2037 On 03-August-23	11.00	Call	Bond Future	2916	3	3	3	1,800.00
27/01/2023	2037 On 03-August-23	10.30	Call	Bond Future	1412	2	1	2	1,800.00
27/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6566	7	7	7	0.00
27/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6603	7	7	7	0.00
27/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2295	2	2	2	0.00
27/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2312	2	2	2	0.00
27/01/2023	2037 On 03-August-23	10.30	Put	Bond Future	7949	7	8	7	0.00
27/01/2023	2037 On 03-August-23	11.00	Put	Bond Future	5055	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
27/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2279	2	2	2	0.00
27/01/2023	2037 On 02-November-23			Bond Future	11.48	83.1867	82.2501	83.1867	0.00
27/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4886	5	5	5	0.00
27/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4917	5	5	5	0.00
27/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4948	5	5	5	0.00
27/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4463	4	4	4	0.00
27/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4438	4	4	4	0.00
27/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4412	4	4	4	0.00
27/01/2023	2037 On 01-February-24			Bond Future	11.60	80.5118	79.6002	80.5118	0.00
27/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7560	8	8	8	0.00
27/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7593	8	8	8	0.00
27/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7627	8	8	8	0.00
27/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3671	3	4	3	0.00
27/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3689	3	4	3	0.00
27/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3708	3	4	3	0.00
27/01/2023	2038 On 02-February-23			Bond Future	126.90	126.8980	126.9048	126.8980	1,263.00
27/01/2023	2038 On 04-May-23			Bond Future	129.36	129.3725	129.3608	129.3725	4,627.00
27/01/2023	2038 On 03-August-23			Bond Future	129.98	130.0883	129.9764	130.0883	0.00
27/01/2023	2038 On 02-November-23			Bond Future	132.53	132.8443	132.5347	132.8443	0.00
27/01/2023	2038 On 01-February-24			Bond Future	133.14	133.3927	133.1430	133.3927	0.00
27/01/2023	2040 On 02-February-23			Bond Future	11.27	83.8171	83.1716	83.8171	86,260.00
27/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
27/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
27/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	291	1	0	1	0.00
27/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4963	6	5	6	0.00
27/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	273	1	0	1	0.00
27/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	75	0	0	0	0.00
27/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5953	7	6	7	0.00
27/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6125	7	6	7	0.00
27/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	310	1	0	1	0.00
27/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	97	0	0	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
27/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	468	1	0	1	563.00
27/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	975	1	1	1	0.00
27/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	2	0	0	0	563.00
27/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2133	2	2	2	0.00
27/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1278	1	1	1	0.00
27/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	388.00
27/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
27/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1373	1	1	1	0.00
27/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1325	1	1	1	0.00
27/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7332	7	7	7	0.00
27/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2314	2	2	2	0.00
27/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7554	7	8	7	0.00
27/01/2023	2040 On 04-May-23			Bond Future	11.38	85.4306	84.7605	85.4306	48,743.00
27/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12014	13	12	13	0.00
27/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3403	4	3	4	486.00
27/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5644	6	6	6	0.00
27/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3159	3	3	3	0.00
27/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3193	3	3	3	0.00
27/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1281	1	1	1	486.00
27/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1709	2	2	2	388.00
27/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	462	1	0	1	388.00
27/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1991	2	2	2	684.00
27/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8918	9	9	9	0.00
27/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3227	4	3	4	0.00
27/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2924	3	3	3	0.00
27/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5610	5	6	5	0.00
27/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	704	1	1	1	388.00
27/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	317	0	0	0	486.00
27/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1550	1	2	1	684.00
27/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4287	4	4	4	0.00
27/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8794	8	9	8	0.00
27/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4741	4	5	4	0.00
27/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2952	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
27/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2982	3	3	3	0.00
27/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2783	2	3	2	0.00
27/01/2023	2040 On 03-August-23			Bond Future	11.50	82.6677	81.9186	82.6677	91,614.00
27/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6882	7	7	7	0.00
27/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6922	7	7	7	0.00
27/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6961	7	7	7	0.00
27/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2557	2	3	2	0.00
27/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2575	2	3	2	0.00
27/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2593	2	3	2	0.00
27/01/2023	2040 On 02-November-23			Bond Future	11.61	84.4013	83.5110	84.4013	84.00
27/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5016	5	5	5	0.00
27/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4951	5	5	5	0.00
27/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4984	5	5	5	0.00
27/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5135	5	5	5	0.00
27/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5076	5	5	5	0.00
27/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5105	5	5	5	0.00
27/01/2023	2040 On 01-February-24			Bond Future	11.73	81.4989	80.6355	81.4989	3.00
27/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7940	8	8	8	0.00
27/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7870	8	8	8	0.00
27/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7905	8	8	8	0.00
27/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4340	4	4	4	0.00
27/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4361	4	4	4	0.00
27/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4319	4	4	4	0.00
27/01/2023	2044 On 02-February-23			Bond Future	11.34	80.3216	79.5660	80.3216	35,997.00
27/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	5	0	0	0	2,500.00
27/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2674	3	3	3	0.00
27/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	261	1	0	1	0.00
27/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	336	1	0	1	0.00
27/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
27/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	78	0	0	0	2,500.00
27/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3552	4	4	4	0.00
27/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	244	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4146	5	4	5	0.00
27/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2390	3	2	3	1,700.00
27/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	172	0	0	0	1,700.00
27/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	228	0	0	0	0.00
27/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1580	1	2	1	0.00
27/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	95	0	0	0	0.00
27/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	9	0	0	0	4,000.00
27/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1283	1	1	1	0.00
27/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1528	1	2	1	0.00
27/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	22	0	0	0	0.00
27/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2385	2	2	2	0.00
27/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	67	0	0	0	2,500.00
27/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7380	7	7	7	0.00
27/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1795	1	2	1	0.00
27/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1477	1	1	1	0.00
27/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4068	3	4	3	0.00
27/01/2023	2044 On 04-May-23			Bond Future	11.45	81.8677	81.0861	81.8677	54,557.00
27/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4245	5	4	5	0.00
27/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5247	6	5	6	0.00
27/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6310	7	6	7	0.00
27/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3083	3	3	3	0.00
27/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3015	3	3	3	0.00
27/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3049	3	3	3	0.00
27/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3260	3	3	3	0.00
27/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3292	3	3	3	0.00
27/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2359	2	2	2	4,115.00
27/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3229	3	3	3	0.00
27/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1419	1	1	1	1,500.00
27/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1833	2	2	2	4,115.00
27/01/2023	2044 On 03-August-23			Bond Future	11.56	79.1573	78.2972	79.1573	21,473.00
27/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6615	7	7	7	0.00
27/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6577	7	7	7	0.00
27/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6538	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2942	3	3	3	0.00
27/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2922	3	3	3	0.00
27/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2902	3	3	3	0.00
27/01/2023	2044 On 02-November-23			Bond Future	11.67	80.8173	79.8193	80.8173	0.00
27/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4808	5	5	5	0.00
27/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4840	5	5	5	0.00
27/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4872	5	5	5	0.00
27/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5507	5	6	5	0.00
27/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5539	5	6	5	0.00
27/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5570	5	6	5	0.00
27/01/2023	2044 On 01-February-24			Bond Future	11.79	77.9719	76.9967	77.9719	0.00
27/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7557	8	8	8	0.00
27/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7592	8	8	8	0.00
27/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7627	8	8	8	0.00
27/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4623	4	5	4	0.00
27/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4646	4	5	4	0.00
27/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4669	4	5	4	0.00
27/01/2023	2046 On 02-February-23			Bond Future	113.81	112.3739	113.8129	112.3739	5,482.00
27/01/2023	2046 On 04-May-23			Bond Future	113.98	112.5277	113.9782	112.5277	17,311.00
27/01/2023	2046 On 03-August-23			Bond Future	116.25	114.8535	116.2455	114.8535	0.00
27/01/2023	2046 On 02-November-23			Bond Future	116.45	115.2006	116.4487	115.2006	0.00
27/01/2023	2046 On 01-February-24			Bond Future	118.75	117.4174	118.7484	117.4174	0.00
27/01/2023	2050 On 02-February-23			Bond Future	113.86	114.2540	113.8550	114.2540	3,214.00
27/01/2023	2050 On 04-May-23			Bond Future	116.06	116.4818	116.0584	116.4818	13,174.00
27/01/2023	2050 On 03-August-23			Bond Future	116.19	116.7108	116.1892	116.7108	0.00
27/01/2023	2050 On 02-November-23			Bond Future	118.48	119.1834	118.4761	119.1834	0.00
27/01/2023	2050 On 01-February-24			Bond Future	118.58	119.2403	118.5787	119.2403	0.00
27/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	8608 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
27/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	AL37 On 02-February-23			Index Future	873.38	874.3160	873.3800	874.3160	0.00
27/01/2023	AL37 On 04-May-23			Index Future	890.07	891.1460	890.0660	891.1460	0.00
27/01/2023	AL37 On 03-August-23			Index Future	907.56	909.3490	907.5580	909.3490	0.00
27/01/2023	AL37 On 02-November-23			Index Future	925.22	928.4010	925.2160	928.4010	0.00
27/01/2023	AL37 On 01-February-24			Index Future	943.29	946.0890	943.2930	946.0890	0.00
27/01/2023	AL7T On 02-February-23			Index Future	1019.37	1022.0800	1019.3680	1022.0800	0.00
27/01/2023	AL7T On 04-May-23			Index Future	1038.84	1041.7550	1038.8430	1041.7550	0.00
27/01/2023	AL7T On 03-August-23			Index Future	1059.26	1063.0340	1059.2590	1063.0340	0.00
27/01/2023	AL7T On 02-November-23			Index Future	1079.87	1085.3060	1079.8680	1085.3060	0.00
27/01/2023	AL7T On 01-February-24			Index Future	1100.97	1105.9830	1100.9670	1105.9830	0.00
27/01/2023	ALBI On 02-February-23			Index Future	885.16	889.7230	885.1570	889.7230	5.00
27/01/2023	ALBI On 04-May-23			Index Future	902.07	906.8500	902.0670	906.8500	111.00
27/01/2023	ALBI On 03-August-23			Index Future	919.80	925.3740	919.7950	925.3740	0.00
27/01/2023	ALBI On 02-November-23			Index Future	937.69	944.7620	937.6910	944.7620	0.00
27/01/2023	ALBI On 01-February-24			Index Future	956.01	962.7610	956.0120	962.7610	0.00
27/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C040 On 31-January-40			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
27/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2023	ES33 On 02-February-23			Bond Future	11.79	77.8831	77.4012	77.8831	0.00
27/01/2023	ES33 On 04-May-23			Bond Future	11.94	75.6077	75.1053	75.6077	0.00
27/01/2023	ES33 On 03-August-23			Bond Future	12.09	77.1707	76.5995	77.1707	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	ES33 On 02-November-23			Bond Future	12.25	75.0100	74.3134	75.0100	0.00
27/01/2023	ES33 On 01-February-24			Bond Future	12.42	76.4503	75.7800	76.4503	0.00
27/01/2023	ES42 On 02-February-23			Bond Future	12.21	75.7194	75.1555	75.7194	0.00
27/01/2023	ES42 On 04-May-23			Bond Future	12.35	72.9331	72.3474	72.9331	0.00
27/01/2023	ES42 On 03-August-23			Bond Future	12.49	74.4418	73.7869	74.4418	4,000.00
27/01/2023	ES42 On 02-November-23			Bond Future	12.63	71.7565	70.9767	71.7565	0.00
27/01/2023	ES42 On 01-February-24			Bond Future	12.78	73.1315	72.3765	73.1315	0.00
27/01/2023	GOVI On 02-February-23			GOVI	872.85	877.3480	872.8520	877.3480	112.00
27/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	220120	27	22	27	0.00
27/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	220320	27	22	27	0.00
27/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	220220	27	22	27	0.00
27/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 04-May-23			GOVI	889.53	894.2370	889.5270	894.2370	826.00
27/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	366470	41	37	41	0.00
27/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	366570	41	37	41	0.00
27/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	366670	41	37	41	0.00
27/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 03-August-23			GOVI	907.01	912.5020	907.0090	912.5020	0.00
27/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	697790	75	70	75	0.00
27/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	697990	75	70	75	0.00
27/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	697890	75	70	75	0.00
27/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 02-November-23			GOVI	924.66	931.6210	924.6560	931.6210	0.00
27/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	388560	46	39	46	0.00
27/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	388460	46	39	46	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
27/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	388360	46	39	46	0.00
27/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 01-February-24			GOVI	942.72	949.3700	942.7220	949.3700	0.00
27/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	627420	69	63	69	0.00
27/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	627320	69	63	69	0.00
27/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	627220	69	63	69	0.00
27/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2023	IGOV On 02-February-23			Index Future	323.63	323.5140	323.6280	323.5140	151.00
27/01/2023	IGOV On 04-May-23			Index Future	329.89	329.8220	329.8910	329.8220	654.00
27/01/2023	IGOV On 03-August-23			Index Future	336.45	336.6370	336.4530	336.6370	0.00
27/01/2023	IGOV On 02-November-23			Index Future	343.08	343.7680	343.0770	343.7680	0.00
27/01/2023	IGOV On 01-February-24			Index Future	349.86	350.3930	349.8550	350.3930	0.00
27/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
27/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.48	92.5650	92.5250	92.5650	0.00
27/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.5300	92.5100	92.5300	0.00
27/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.58	92.4250	92.4250	92.4250	0.00
27/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.60	92.3700	92.4000	92.3700	0.00
27/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.60	92.3800	92.4050	92.3800	0.00
27/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.52	92.4350	92.4850	92.4350	0.00
27/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.46	92.4750	92.5400	92.4750	75.00
27/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.27	92.6650	92.7350	92.6650	272.00
27/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.12	92.7550	92.8850	92.7550	0.00
27/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	6.97	92.9000	93.0300	92.9000	0.00
27/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	6.96	92.9000	93.0450	92.9000	68.00
27/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	6.98	92.8850	93.0250	92.8850	0.00
27/01/2023	R035 On 02-February-23			Bond Future	10.90	91.1030	90.5088	91.1030	89,305.00
27/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6145	7	6	7	0.00
27/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12447	13	12	13	0.00
27/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1188	2	1	2	976.00
27/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1231	2	1	2	0.00
27/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	521	1	1	1	0.00
27/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	4	0	0	0	976.00
27/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	127	0	0	0	388.00
27/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	549	1	1	1	0.00
27/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
27/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
27/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
27/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5929	7	6	7	0.00
27/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	577	1	1	1	0.00
27/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	92	0	0	0	0.00
27/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	148	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
27/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1591	1	2	1	582.00
27/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3692	3	4	3	0.00
27/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	1904	1	2	1	0.00
27/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1693	1	2	1	0.00
27/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	687	0	1	0	0.00
27/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
27/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6344	6	6	6	0.00
27/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6875	6	7	6	0.00
27/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	719	0	1	0	0.00
27/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	751	0	1	0	0.00
27/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	271	0	0	0	582.00
27/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	287	0	0	0	0.00
27/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
27/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6609	6	7	6	0.00
27/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
27/01/2023	R035 On 04-May-23			Bond Future	11.01	88.3537	87.7353	88.3537	154,219.00
27/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5612	6	6	6	0.00
27/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5904	6	6	6	0.00
27/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3389	4	3	4	0.00
27/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	430	1	0	1	388.00
27/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1206	1	1	1	491.00
27/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11717	12	12	12	0.00
27/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8478	9	8	9	0.00
27/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3320	4	3	4	0.00
27/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3354	4	3	4	0.00
27/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1586	2	2	2	388.00
27/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2824	3	3	3	770.00
27/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3218	4	3	4	491.00
27/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1473	2	1	2	770.00
27/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4237	4	4	4	0.00
27/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2592	2	3	2	0.00
27/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4044	4	4	4	0.00
27/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2170	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
27/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	530	0	1	0	388.00
27/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	208	0	0	0	491.00
27/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4773	4	5	4	0.00
27/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7639	7	8	7	0.00
27/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2288	2	2	2	0.00
27/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1059	1	1	1	770.00
27/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2217	2	2	2	0.00
27/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2193	2	2	2	0.00
27/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1147	1	1	1	1,035.00
27/01/2023	R035 On 03-August-23			Bond Future	11.12	90.1590	89.4598	90.1590	1,624.00
27/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6834	7	7	7	0.00
27/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6872	7	7	7	0.00
27/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6910	7	7	7	0.00
27/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2046	2	2	2	0.00
27/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2061	2	2	2	0.00
27/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2076	2	2	2	0.00
27/01/2023	R035 On 02-November-23			Bond Future	11.24	87.5424	86.6970	87.5424	123.00
27/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5027	5	5	5	0.00
27/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4964	5	5	5	0.00
27/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4995	5	5	5	0.00
27/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3996	4	4	4	0.00
27/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4020	4	4	4	0.00
27/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3972	4	4	4	0.00
27/01/2023	R035 On 01-February-24			Bond Future	11.37	89.2047	88.3892	89.2047	0.00
27/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7791	8	8	8	0.00
27/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7724	8	8	8	0.00
27/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7757	8	8	8	0.00
27/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3404	3	3	3	0.00
27/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3422	3	3	3	0.00
27/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3387	3	3	3	0.00
27/01/2023	R186 On 02-February-23			Bond Future	8.12	109.2374	109.1198	109.2374	41,794.00
27/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	791	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
27/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	733	1	1	1	0.00
27/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	762	1	1	1	0.00
27/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	58	0	0	0	0.00
27/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	63	0	0	0	0.00
27/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	54	0	0	0	0.00
27/01/2023	R186 On 04-May-23			Bond Future	8.16	111.3403	111.2044	111.3403	100,329.00
27/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1446	2	1	2	200.00
27/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2484	3	2	3	0.00
27/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2509	3	3	3	0.00
27/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2534	3	3	3	0.00
27/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	371	0	0	0	0.00
27/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	378	0	0	0	0.00
27/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	797	1	1	1	200.00
27/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	365	0	0	0	0.00
27/01/2023	R186 On 03-August-23			Bond Future	8.17	108.3091	108.0858	108.3091	0.00
27/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4856	5	5	5	0.00
27/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4804	5	5	5	0.00
27/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4830	5	5	5	0.00
27/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	236	0	0	0	0.00
27/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	239	0	0	0	0.00
27/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	233	0	0	0	0.00
27/01/2023	R186 On 02-November-23			Bond Future	8.20	110.5798	110.1875	110.5798	1,257.00
27/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3890	4	4	4	0.00
27/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3868	4	4	4	0.00
27/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6261	7	6	7	0.00
27/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3912	4	4	4	0.00
27/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3372	4	3	4	1,715.00
27/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	606	1	1	1	0.00
27/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	246	0	0	0	1,715.00
27/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	745	1	1	1	0.00
27/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	616	1	1	1	0.00
27/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	611	1	1	1	0.00
27/01/2023	R186 On 01-February-24			Bond Future	8.23	107.3771	107.0349	107.3771	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
27/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4027	4	4	4	0.00
27/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3986	4	4	4	0.00
27/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4006	4	4	4	0.00
27/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	730	1	1	1	0.00
27/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	739	1	1	1	0.00
27/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	734	1	1	1	0.00
27/01/2023	R197 On 02-February-23			Bond Future	329.13	329.0253	329.1286	329.0253	877.00
27/01/2023	R197 On 04-May-23			Bond Future	335.50	335.4409	335.4983	335.4409	282.00
27/01/2023	R197 On 03-August-23			Bond Future	333.11	333.3055	333.1070	333.3055	0.00
27/01/2023	R197 On 02-November-23			Bond Future	339.66	340.3672	339.6627	340.3672	0.00
27/01/2023	R202 On 02-February-23			Bond Future	246.96	247.4931	246.9632	247.4931	1,246.00
27/01/2023	R202 On 04-May-23			Bond Future	251.74	252.3190	251.7427	252.3190	4,903.00
27/01/2023	R202 On 03-August-23			Bond Future	251.94	252.7169	251.9355	252.7169	460.00
27/01/2023	R202 On 02-November-23			Bond Future	256.89	258.0706	256.8941	258.0706	0.00
27/01/2023	R202 On 01-February-24			Bond Future	257.02	258.0942	257.0240	258.0942	0.00
27/01/2023	R209 On 02-February-23			Bond Future	10.92	70.5612	70.0373	70.5612	11,626.00
27/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	296	1	0	1	0.00
27/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	262	0	0	0	0.00
27/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	279	1	0	1	0.00
27/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	918	1	1	1	0.00
27/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	990	1	1	1	0.00
27/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	953	1	1	1	0.00
27/01/2023	R209 On 04-May-23			Bond Future	11.02	68.7681	68.2241	68.7681	18,758.00
27/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3853	4	4	4	1,000.00
27/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7550	8	8	8	0.00
27/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2328	3	2	3	2,500.00
27/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2635	3	3	3	0.00
27/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1188	1	1	1	4,500.00
27/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2578	3	3	3	0.00
27/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2606	3	3	3	0.00
27/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	492	1	0	1	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
27/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6078	6	6	6	0.00
27/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2192	2	2	2	0.00
27/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2215	2	2	2	0.00
27/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1426	1	1	1	0.00
27/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	3958	4	4	4	0.00
27/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2170	2	2	2	0.00
27/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2431	2	2	2	8,250.00
27/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	448	0	0	0	8,500.00
27/01/2023	R209 On 03-August-23			Bond Future	11.12	70.1735	69.5651	70.1735	1,690.00
27/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5927	6	6	6	0.00
27/01/2023	R209 On 03-August-23	10.70	Call	Bond Future	2360	3	2	3	1,800.00
27/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5861	6	6	6	0.00
27/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5894	6	6	6	0.00
27/01/2023	R209 On 03-August-23	10.00	Call	Bond Future	1105	1	1	1	1,800.00
27/01/2023	R209 On 03-August-23	10.00	Put	Bond Future	7163	7	7	7	0.00
27/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1857	2	2	2	0.00
27/01/2023	R209 On 03-August-23	10.70	Put	Bond Future	4541	4	5	4	0.00
27/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1885	2	2	2	0.00
27/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1871	2	2	2	0.00
27/01/2023	R209 On 02-November-23			Bond Future	11.22	68.4923	67.7675	68.4923	5,720.00
27/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4340	5	4	5	0.00
27/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4285	5	4	5	0.00
27/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4312	5	4	5	0.00
27/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3731	3	4	3	0.00
27/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3753	3	4	3	0.00
27/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3709	3	4	3	0.00
27/01/2023	R209 On 01-February-24			Bond Future	11.33	69.7923	69.0900	69.7923	0.00
27/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6774	7	7	7	0.00
27/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6804	7	7	7	0.00
27/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6834	7	7	7	0.00
27/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3002	3	3	3	0.00
27/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3017	3	3	3	0.00
27/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3033	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
27/01/2023	R210 On 02-February-23			Bond Future	222.80	223.3748	222.8027	223.3748	118.00
27/01/2023	R210 On 04-May-23			Bond Future	224.03	224.6417	224.0262	224.6417	386.00
27/01/2023	R210 On 03-August-23			Bond Future	228.48	229.2846	228.4827	229.2846	300.00
27/01/2023	R210 On 02-November-23			Bond Future	229.82	230.9793	229.8194	230.9793	0.00
27/01/2023	R210 On 01-February-24			Bond Future	234.36	235.4258	234.3588	235.4258	0.00
27/01/2023	R213 On 02-February-23			Bond Future	10.08	86.5379	86.3505	86.5379	20,057.00
27/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
27/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	884	1	1	1	0.00
27/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1732	2	2	2	912.00
27/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	918	1	1	1	0.00
27/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	342	0	0	0	0.00
27/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9476	10	9	10	0.00
27/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	952	1	1	1	0.00
27/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1402	2	1	2	0.00
27/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	123	0	0	0	476.00
27/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
27/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	258	0	0	0	0.00
27/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	75	0	0	0	0.00
27/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	244	0	0	0	0.00
27/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	271	0	0	0	0.00
27/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4613	4	5	4	0.00
27/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	693	1	1	1	476.00
27/01/2023	R213 On 04-May-23			Bond Future	10.18	84.6521	84.4489	84.6521	33,266.00
27/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3722	4	4	4	0.00
27/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3690	4	4	4	0.00
27/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3754	4	4	4	0.00
27/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1129	1	1	1	0.00
27/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1156	1	1	1	0.00
27/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1142	1	1	1	0.00
27/01/2023	R213 On 03-August-23			Bond Future	10.28	86.3816	86.1086	86.3816	0.00
27/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6845	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6811	7	7	7	0.00
27/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6879	7	7	7	0.00
27/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	952	1	1	1	0.00
27/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	960	1	1	1	0.00
27/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	944	1	1	1	0.00
27/01/2023	R213 On 02-November-23			Bond Future	10.39	84.6378	84.2321	84.6378	1,911.00
27/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5279	5	5	5	0.00
27/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5250	5	5	5	0.00
27/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5308	5	5	5	0.00
27/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2069	2	2	2	0.00
27/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2096	2	2	2	0.00
27/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2082	2	2	2	0.00
27/01/2023	R213 On 01-February-24			Bond Future	10.51	86.2459	85.8765	86.2459	0.00
27/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6759	7	7	7	0.00
27/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6729	7	7	7	0.00
27/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6699	7	7	7	0.00
27/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1714	2	2	2	0.00
27/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1704	2	2	2	0.00
27/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1694	2	2	2	0.00
27/01/2023	R214 On 02-February-23			Bond Future	11.19	67.3782	66.8333	67.3782	68,050.00
27/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
27/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
27/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	101	0	0	0	2,300.00
27/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3231	4	3	4	0.00
27/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	361	1	0	1	0.00
27/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2250	3	2	3	2,300.00
27/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	208	0	0	0	0.00
27/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	382	1	0	1	0.00
27/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	341	1	0	1	0.00
27/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	322	1	0	1	0.00
27/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	969	1	1	1	0.00
27/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	932	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
27/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1703	1	2	1	0.00
27/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1246	1	1	1	0.00
27/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	53	0	0	0	0.00
27/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	897	1	1	1	0.00
27/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	862	1	1	1	0.00
27/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	11	0	0	0	0.00
27/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5154	5	5	5	0.00
27/01/2023	R214 On 02-February-23		Put	Bond Future	33167	33	33	33	0.00
27/01/2023	R214 On 04-May-23			Bond Future	11.29	65.3772	64.8125	65.3772	22,932.00
27/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2822	3	3	3	0.00
27/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2763	3	3	3	0.00
27/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2792	3	3	3	0.00
27/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2339	2	2	2	0.00
27/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2363	2	2	2	0.00
27/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2316	2	2	2	0.00
27/01/2023	R214 On 03-August-23			Bond Future	11.38	66.7130	66.0863	66.7130	2,980.00
27/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6054	6	6	6	0.00
27/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5988	6	6	6	0.00
27/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6021	6	6	6	0.00
27/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2125	2	2	2	0.00
27/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2140	2	2	2	0.00
27/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2110	2	2	2	0.00
27/01/2023	R214 On 02-November-23			Bond Future	11.49	64.8109	64.0739	64.8109	0.00
27/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4251	5	4	5	0.00
27/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4196	4	4	4	0.00
27/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4224	4	4	4	0.00
27/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4356	4	4	4	0.00
27/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4381	4	4	4	0.00
27/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4330	4	4	4	0.00
27/01/2023	R214 On 01-February-24			Bond Future	11.60	66.0416	65.3245	66.0416	0.00
27/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6448	7	6	7	0.00
27/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6477	7	6	7	0.00
27/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6507	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3693	3	4	3	0.00
27/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3712	3	4	3	0.00
27/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3730	3	4	3	0.00
27/01/2023	R248 On 02-February-23			Bond Future	11.21	84.1114	83.3579	84.1114	54,438.00
27/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
27/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	343	1	0	1	0.00
27/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	365	1	0	1	0.00
27/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	434	1	0	1	0.00
27/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	233	0	0	0	2,900.00
27/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2695	3	3	3	2,900.00
27/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3296	4	3	4	0.00
27/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	387	1	0	1	0.00
27/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1266	1	1	1	0.00
27/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1173	1	1	1	0.00
27/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	39	0	0	0	0.00
27/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	80	0	0	0	0.00
27/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1674	1	2	1	0.00
27/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1313	1	1	1	0.00
27/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1362	1	1	1	0.00
27/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5883	5	6	5	0.00
27/01/2023	R248 On 04-May-23			Bond Future	11.31	81.2717	80.4921	81.2717	247,597.00
27/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3334	4	3	4	0.00
27/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3298	4	3	4	0.00
27/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3370	4	3	4	0.00
27/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3087	3	3	3	0.00
27/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3149	3	3	3	0.00
27/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3118	3	3	3	0.00
27/01/2023	R248 On 03-August-23			Bond Future	11.41	82.8948	82.0365	82.8948	0.00
27/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7224	8	7	8	0.00
27/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7184	8	7	8	0.00
27/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7265	8	7	8	0.00
27/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2842	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
27/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2861	2	3	2	0.00
27/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2881	2	3	2	0.00
27/01/2023	R248 On 02-November-23			Bond Future	11.51	80.2088	79.2122	80.2088	0.00
27/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5230	6	5	6	0.00
27/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5196	6	5	6	0.00
27/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5162	6	5	6	0.00
27/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5363	5	5	5	0.00
27/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5427	5	5	5	0.00
27/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5395	5	5	5	0.00
27/01/2023	R248 On 01-February-24			Bond Future	11.61	81.7684	80.7951	81.7684	13,000.00
27/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7779	8	8	8	0.00
27/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7742	8	8	8	0.00
27/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7705	8	8	8	0.00
27/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4454	4	4	4	0.00
27/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4431	4	4	4	0.00
27/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4408	4	4	4	0.00