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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 01/12/2023 TO: 01/12/2023**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	2025 On 01-February-24			Bond Future	175.33	175.2680	175.3265	175.2680	12,060.00
01/12/2023	2025 On 02-May-24			Bond Future	179.24	179.1823	179.2399	179.1823	0.00
01/12/2023	2025 On 01-August-24			Bond Future	181.36	181.3063	181.3608	181.3063	0.00
01/12/2023	2025 On 07-November-24			Bond Future	185.64	185.6207	185.6379	185.6207	75.00
01/12/2023	2029 On 01-February-24			Bond Future	128.05	128.0945	128.0451	128.0945	7,360.00
01/12/2023	2029 On 02-May-24			Bond Future	129.53	129.5803	129.5282	129.5803	0.00
01/12/2023	2029 On 01-August-24			Bond Future	132.40	132.4543	132.3979	132.4543	0.00
01/12/2023	2029 On 07-November-24			Bond Future	134.11	134.1954	134.1095	134.1954	66.00
01/12/2023	2029 On 06-February-25			Bond Future	136.95	137.0421	136.9489	137.0421	0.00
01/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4549	5	5	5	0.00
01/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2030 On 01-February-24			Bond Future	10.02	91.2750	91.1937	91.2750	72,787.00
01/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5487	6	5	6	0.00
01/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5523	6	6	6	0.00
01/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5450	6	5	6	0.00
01/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5305	5	5	5	0.00
01/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1015	1	1	1	1,360.00
01/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	427	0	0	0	400.00
01/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1326	1	1	1	400.00
01/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	8199	8	8	8	0.00
01/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2184	2	2	2	500.00
01/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7322	7	7	7	0.00
01/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	935	1	1	1	500.00
01/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1548	2	2	2	200.00
01/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	4192	4	4	4	0.00
01/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6917	7	7	7	0.00
01/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7285	7	7	7	0.00
01/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1165	1	1	1	500.00
01/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	45	0	0	0	500.00
01/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1254	1	1	1	0.00
01/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	54	0	0	0	200.00
01/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	225	0	0	0	700.00
01/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	973	1	1	1	0.00
01/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	663	1	1	1	0.00
01/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	44	0	0	0	500.00
01/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1485	1	1	1	0.00
01/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	26	0	0	0	400.00
01/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1124	1	1	1	0.00
01/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2334	2	2	2	0.00
01/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	125	0	0	0	1,360.00
01/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1398	1	1	1	0.00
01/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	116	0	0	0	0.00
01/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	112	0	0	0	0.00
01/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	114	0	0	0	0.00
01/12/2023	2030 On 02-May-24			Bond Future	10.08	93.2915	93.2071	93.2915	19,737.00
01/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1187	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3842	4	4	4	1,080.00
01/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8860	9	9	9	0.00
01/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2130	2	2	2	1,000.00
01/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7404	7	7	7	0.00
01/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1450	1	1	1	0.00
01/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1468	2	1	2	0.00
01/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1432	1	1	1	0.00
01/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3279	3	3	3	500.00
01/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4742	5	5	5	500.00
01/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11440	12	11	12	0.00
01/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	39	0	0	0	500.00
01/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	669	1	1	1	0.00
01/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1138	1	1	1	0.00
01/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2537	2	3	2	0.00
01/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2491	2	2	2	0.00
01/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2514	2	3	2	0.00
01/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	273	0	0	0	1,000.00
01/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	144	0	0	0	1,080.00
01/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	922	1	1	1	0.00
01/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1815	2	2	2	0.00
01/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2909	3	3	3	0.00
01/12/2023	2030 On 01-August-24			Bond Future	10.15	91.3328	91.2445	91.3328	0.00
01/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2856	3	3	3	0.00
01/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2879	3	3	3	0.00
01/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2833	3	3	3	0.00
01/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1990	2	2	2	0.00
01/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1959	2	2	2	0.00
01/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1974	2	2	2	0.00
01/12/2023	2030 On 07-November-24			Bond Future	10.24	93.4817	93.3713	93.4817	1,652.00
01/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3814	4	4	4	0.00
01/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3838	4	4	4	0.00
01/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3790	4	4	4	0.00
01/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1922	2	2	2	0.00
01/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1898	2	2	2	0.00
01/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1910	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
01/12/2023	2030 On 06-February-25			Bond Future	10.34	91.4305	91.3140	91.4305	0.00
01/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3615	4	4	4	0.00
01/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2407	2	2	2	0.00
01/12/2023	2032 On 01-February-24			Bond Future	10.92	88.8027	88.7353	88.8027	88,217.00
01/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4594	5	5	5	0.00
01/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4555	5	5	5	0.00
01/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4634	5	5	5	0.00
01/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1355	1	1	1	8,500.00
01/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5237	5	5	5	0.00
01/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	91	0	0	0	1,200.00
01/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1016	1	1	1	1,200.00
01/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7779	8	8	8	0.00
01/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	676	1	1	1	500.00
01/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1893	2	2	2	500.00
01/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8231	8	8	8	0.00
01/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7285	7	7	7	0.00
01/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1061	1	1	1	200.00
01/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4239	4	4	4	0.00
01/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3472	4	3	4	0.00
01/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2677	3	3	3	0.00
01/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	716	1	1	1	17,000.00
01/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	494	1	0	1	8,500.00
01/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	349	0	0	0	200.00
01/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1718	2	2	2	0.00
01/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	91	0	0	0	200.00
01/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	60	0	0	0	500.00
01/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	1062	1	1	1	0.00
01/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2262	2	2	2	0.00
01/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	74	0	0	0	1,200.00
01/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1770	2	2	2	0.00
01/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4594	5	5	5	0.00
01/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	226	0	0	0	0.00
01/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1432	1	1	1	0.00
01/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	293	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
01/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	304	0	0	0	0.00
01/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	299	0	0	0	0.00
01/12/2023	2032 On 02-May-24			Bond Future	11.00	86.6025	86.5325	86.6025	61,830.00
01/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2063	2	2	2	1,000.00
01/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8712	9	9	9	0.00
01/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1113	1	1	1	1,000.00
01/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1500	2	1	2	500.00
01/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2628	3	3	3	500.00
01/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9742	10	10	10	0.00
01/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3350	3	3	3	1,550.00
01/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10366	10	10	10	0.00
01/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1425	1	1	1	0.00
01/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1407	1	1	1	0.00
01/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1444	1	1	1	0.00
01/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1615	2	2	2	1,550.00
01/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2951	3	3	3	0.00
01/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4800	5	5	5	0.00
01/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1462	2	1	2	500.00
01/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1117	1	1	1	500.00
01/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1985	2	2	2	500.00
01/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3527	4	4	4	0.00
01/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3557	4	4	4	0.00
01/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3617	4	4	4	0.00
01/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3587	4	4	4	0.00
01/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	209	0	0	0	1,550.00
01/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1741	2	2	2	0.00
01/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3293	3	3	3	0.00
01/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	265	0	0	0	500.00
01/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2221	2	2	2	0.00
01/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3467	3	3	3	0.00
01/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2737	3	3	3	0.00
01/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	375	0	0	0	1,000.00
01/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4202	4	4	4	0.00
01/12/2023	2032 On 01-August-24			Bond Future	11.10	88.5022	88.4286	88.5022	0.00
01/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3088	3	3	3	0.00

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01/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3063	3	3	3	0.00
01/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3114	3	3	3	0.00
01/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2878	3	3	3	0.00
01/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2919	3	3	3	0.00
01/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2898	3	3	3	0.00
01/12/2023	2032 On 07-November-24			Bond Future	11.22	86.4176	86.3234	86.4176	1,360.00
01/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9623	10	10	10	0.00
01/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4197	4	4	4	1,615.00
01/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3761	4	4	4	0.00
01/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3735	4	4	4	0.00
01/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3788	4	4	4	0.00
01/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2581	3	3	3	0.00
01/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2616	3	3	3	0.00
01/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2598	3	3	3	0.00
01/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	725	1	1	1	1,615.00
01/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2337	2	2	2	0.00
01/12/2023	2032 On 06-February-25			Bond Future	11.35	88.2263	88.1266	88.2263	0.00
01/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4356	4	4	4	0.00
01/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2778	3	3	3	0.00
01/12/2023	2033 On 01-February-24			Bond Future	121.84	121.8293	121.8440	121.8293	8,079.00
01/12/2023	2033 On 02-May-24			Bond Future	123.09	123.0788	123.0922	123.0788	0.00
01/12/2023	2033 On 01-August-24			Bond Future	125.82	125.8085	125.8194	125.8085	0.00
01/12/2023	2033 On 07-November-24			Bond Future	127.28	127.2933	127.2778	127.2933	0.00
01/12/2023	2033 On 06-February-25			Bond Future	129.97	129.9937	129.9726	129.9937	0.00
01/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5033	5	5	5	0.00
01/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
01/12/2023	2037 On 01-February-24			Bond Future	11.98	77.5823	77.4798	77.5823	135,232.00
01/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2848	3	3	3	0.00
01/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2884	3	3	3	0.00
01/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2813	3	3	3	0.00
01/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	9603	10	10	10	0.00
01/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5257	5	5	5	0.00
01/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2083	2	2	2	2,500.00
01/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	387	0	0	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
01/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1513	2	2	2	0.00
01/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	63	0	0	0	2,500.00
01/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1081	1	1	1	0.00
01/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1047	1	1	1	0.00
01/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1064	1	1	1	0.00
01/12/2023	2037 On 02-May-24			Bond Future	12.09	79.2963	79.1905	79.2963	0.00
01/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1295	1	1	1	0.00
01/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1313	1	1	1	0.00
01/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1277	1	1	1	0.00
01/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4913	5	5	5	0.00
01/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4835	5	5	5	0.00
01/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4874	5	5	5	0.00
01/12/2023	2037 On 01-August-24			Bond Future	12.21	76.7800	76.6701	76.7800	0.00
01/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	8915	9	9	9	0.00
01/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6578	7	7	7	0.00
01/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3200	3	3	3	0.00
01/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3227	3	3	3	1,383.00
01/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3173	3	3	3	0.00
01/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3803	4	4	4	0.00
01/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3751	4	4	4	0.00
01/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3777	4	4	4	0.00
01/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1798	2	2	2	1,383.00
01/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1144	1	1	1	1,383.00
01/12/2023	2037 On 07-November-24			Bond Future	12.34	78.5857	78.4562	78.5857	9,175.00
01/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4808	5	5	5	0.00
01/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4838	5	5	5	0.00
01/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4778	5	5	5	0.00
01/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3615	4	4	4	0.00
01/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3575	4	4	4	0.00
01/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3595	4	4	4	0.00
01/12/2023	2037 On 06-February-25			Bond Future	12.48	75.9703	75.8350	75.9703	0.00
01/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5181	5	5	5	0.00
01/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3806	4	4	4	0.00
01/12/2023	2038 On 01-February-24			Bond Future	130.39	130.3699	130.3862	130.3699	3,549.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2038 On 02-May-24			Bond Future	133.30	133.2814	133.2966	133.2814	1,706.00
01/12/2023	2038 On 01-August-24			Bond Future	134.17	134.1559	134.1682	134.1559	0.00
01/12/2023	2038 On 07-November-24			Bond Future	137.33	137.3478	137.3315	137.3478	0.00
01/12/2023	2038 On 06-February-25			Bond Future	138.11	138.1292	138.1065	138.1292	0.00
01/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	2877	3	3	3	0.00
01/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
01/12/2023	2040 On 01-February-24			Bond Future	12.26	77.7395	77.5144	77.7395	126,752.00
01/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2008	2	2	2	0.00
01/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4217	4	4	4	0.00
01/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	8637	9	9	9	0.00
01/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2134	2	2	2	0.00
01/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2102	2	2	2	0.00
01/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2166	2	2	2	0.00
01/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1665	2	2	2	0.00
01/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1714	2	2	2	0.00
01/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1690	2	2	2	0.00
01/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	129	0	0	0	0.00
01/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	713	1	1	1	0.00
01/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1790	2	2	2	0.00
01/12/2023	2040 On 02-May-24			Bond Future	12.37	79.4569	79.2258	79.4569	0.00
01/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1195	1	1	1	0.00
01/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1178	1	1	1	0.00
01/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1212	1	1	1	0.00
01/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5619	5	6	5	0.00
01/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5707	6	6	6	0.00
01/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5663	5	6	5	0.00
01/12/2023	2040 On 01-August-24			Bond Future	12.49	76.6938	76.4558	76.6938	0.00
01/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3280	3	3	3	0.00
01/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3252	3	3	3	0.00
01/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3308	3	3	3	0.00
01/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4167	4	4	4	0.00
01/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4223	4	4	4	0.00
01/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4195	4	4	4	0.00
01/12/2023	2040 On 07-November-24			Bond Future	12.63	78.4972	78.2367	78.4972	8,697.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5041	5	5	5	0.00
01/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5010	5	5	5	0.00
01/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5072	5	5	5	0.00
01/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3833	4	4	4	0.00
01/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3877	4	4	4	0.00
01/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3855	4	4	4	0.00
01/12/2023	2040 On 06-February-25			Bond Future	12.77	75.6289	75.3598	75.6289	0.00
01/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5200	5	5	5	0.00
01/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4266	4	4	4	0.00
01/12/2023	2044 On 01-February-24			Bond Future	12.33	73.9666	73.7692	73.9666	99,458.00
01/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5440	6	5	6	0.00
01/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1774	2	2	2	0.00
01/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1803	2	2	2	0.00
01/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1745	2	2	2	0.00
01/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4378	5	4	5	0.00
01/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	695	1	1	1	15,000.00
01/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2084	2	2	2	0.00
01/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2026	2	2	2	0.00
01/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2055	2	2	2	0.00
01/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	464	0	0	0	5,000.00
01/12/2023	2044 On 02-May-24			Bond Future	12.44	75.6007	75.3979	75.6007	27.00
01/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1145	1	1	1	0.00
01/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1162	1	1	1	0.00
01/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1127	1	1	1	0.00
01/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5802	6	6	6	0.00
01/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5712	6	6	6	0.00
01/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5757	6	6	6	0.00
01/12/2023	2044 On 01-August-24			Bond Future	12.55	72.8781	72.6691	72.8781	0.00
01/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3063	3	3	3	0.00
01/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3090	3	3	3	0.00
01/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3035	3	3	3	0.00
01/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4578	4	5	4	0.00
01/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4518	4	5	4	0.00
01/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4548	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	2044 On 07-November-24			Bond Future	12.68	74.5917	74.3617	74.5917	0.00
01/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5048	5	5	5	0.00
01/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5079	5	5	5	0.00
01/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5018	5	5	5	0.00
01/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3836	4	4	4	0.00
01/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3792	4	4	4	0.00
01/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3814	4	4	4	0.00
01/12/2023	2044 On 06-February-25			Bond Future	12.82	71.7668	71.5290	71.7668	0.00
01/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5356	5	5	5	0.00
01/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4286	4	4	4	0.00
01/12/2023	2046 On 01-February-24			Bond Future	114.49	114.9173	114.4907	114.9173	11,904.00
01/12/2023	2046 On 02-May-24			Bond Future	114.89	115.3234	114.8858	115.3234	4,626.00
01/12/2023	2046 On 01-August-24			Bond Future	117.43	117.8809	117.4309	117.8809	0.00
01/12/2023	2046 On 07-November-24			Bond Future	117.98	118.4684	117.9824	118.4684	0.00
01/12/2023	2046 On 06-February-25			Bond Future	120.48	120.9795	120.4784	120.9795	0.00
01/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	6468	7	6	7	0.00
01/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
01/12/2023	2050 On 01-February-24			Bond Future	113.40	113.7584	113.4012	113.7584	10,813.00
01/12/2023	2050 On 02-May-24			Bond Future	115.93	116.2989	115.9323	116.2989	3,316.00
01/12/2023	2050 On 01-August-24			Bond Future	116.18	116.5599	116.1823	116.5599	0.00
01/12/2023	2050 On 07-November-24			Bond Future	118.92	119.3331	118.9216	119.3331	0.00
01/12/2023	2050 On 06-February-25			Bond Future	119.06	119.4876	119.0622	119.4876	0.00
01/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	3462	4	3	4	0.00
01/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
01/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	AL37 On 01-February-24			Index Future	939.44	939.8540	939.4400	939.8540	0.00
01/12/2023	AL37 On 02-May-24			Index Future	960.18	960.6160	960.1820	960.6160	0.00
01/12/2023	AL37 On 01-August-24			Index Future	981.24	981.7020	981.2360	981.7020	0.00
01/12/2023	AL37 On 07-November-24			Index Future	1004.15	1004.8380	1004.1540	1004.8380	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
01/12/2023	AL37 On 06-February-25			Index Future	1025.22	1025.9630	1025.2220	1025.9630	0.00
01/12/2023	AL7T On 01-February-24			Index Future	1078.26	1079.3610	1078.2590	1079.3610	0.00
01/12/2023	AL7T On 02-May-24			Index Future	1102.07	1103.2060	1102.0660	1103.2060	0.00
01/12/2023	AL7T On 01-August-24			Index Future	1126.23	1127.4210	1126.2310	1127.4210	0.00
01/12/2023	AL7T On 07-November-24			Index Future	1152.54	1153.9920	1152.5350	1153.9920	0.00
01/12/2023	AL7T On 06-February-25			Index Future	1176.72	1178.2520	1176.7160	1178.2520	0.00
01/12/2023	ALBI On 01-February-24			Index Future	939.60	940.9710	939.5970	940.9710	100.00
01/12/2023	ALBI On 02-May-24			Index Future	960.34	961.7580	960.3420	961.7580	0.00
01/12/2023	ALBI On 01-August-24			Index Future	981.40	982.8690	981.3990	982.8690	0.00
01/12/2023	ALBI On 07-November-24			Index Future	1004.32	1006.0330	1004.3210	1006.0330	0.00
01/12/2023	ALBI On 06-February-25			Index Future	1025.39	1027.1820	1025.3920	1027.1820	0.00
01/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	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
01/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	ES33 On 01-February-24			Bond Future	12.47	75.6626	75.5799	75.6626	0.00
01/12/2023	ES33 On 02-May-24			Bond Future	12.60	73.5537	73.4681	73.5537	0.00
01/12/2023	ES33 On 01-August-24			Bond Future	12.75	75.1843	75.0951	75.1843	0.00
01/12/2023	ES33 On 07-November-24			Bond Future	12.93	73.1683	73.0611	73.1683	0.00
01/12/2023	ES33 On 06-February-25			Bond Future	13.12	74.7150	74.6026	74.7150	0.00
01/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	871	1	1	1	0.00
01/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/12/2023	ES42 On 01-February-24			Bond Future	12.99	71.4632	71.2878	71.4632	0.00
01/12/2023	ES42 On 02-May-24			Bond Future	13.13	68.7968	68.6166	68.7968	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
01/12/2023	ES42 On 01-August-24			Bond Future	13.26	70.3212	70.1354	70.3212	0.00
01/12/2023	ES42 On 07-November-24			Bond Future	13.43	67.7242	67.5188	67.7242	0.00
01/12/2023	ES42 On 06-February-25			Bond Future	13.59	69.1527	68.9403	69.1527	0.00
01/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	547	1	1	1	0.00
01/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
01/12/2023	GOVI On 01-February-24			GOVI	926.12	927.4620	926.1160	927.4620	711.00
01/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	461260	47	46	47	0.00
01/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	461160	47	46	47	0.00
01/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	461360	47	46	47	0.00
01/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 02-May-24			GOVI	946.56	947.9510	946.5640	947.9510	0.00
01/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	44060	3	4	3	0.00
01/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	44260	3	4	3	0.00
01/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	44160	3	4	3	0.00
01/12/2023	GOVI On 01-August-24			GOVI	967.32	968.7590	967.3190	968.7590	0.00
01/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	239290	25	24	25	0.00
01/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	239490	25	24	25	0.00
01/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	239390	25	24	25	0.00
01/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 07-November-24			GOVI	989.91	991.5900	989.9120	991.5900	0.00
01/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	411320	43	41	43	0.00
01/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	411220	43	41	43	0.00
01/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	411120	43	41	43	0.00
01/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/12/2023	GOVI On 06-February-25			GOVI	1010.68	1012.4360	1010.6810	1012.4360	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
01/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	386810	40	39	40	0.00
01/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
01/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2023	IGOV On 01-February-24			Index Future	343.12	343.5260	343.1200	343.5260	606.00
01/12/2023	IGOV On 02-May-24			Index Future	350.78	351.1980	350.7790	351.1980	16.00
01/12/2023	IGOV On 01-August-24			Index Future	358.55	358.9880	358.5520	358.9880	0.00
01/12/2023	IGOV On 07-November-24			Index Future	367.01	367.5340	367.0120	367.5340	0.00
01/12/2023	IGOV On 06-February-25			Index Future	374.79	375.3380	374.7900	375.3380	0.00
01/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6510	91.6550	91.6510	0.00
01/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.34	91.6610	91.6640	91.6610	0.00
01/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.30	91.7010	91.7020	91.7010	0.00
01/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.28	91.7210	91.7210	91.7210	0.00
01/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.19	91.8110	91.8140	91.8110	0.00
01/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.17	91.8310	91.8350	91.8310	0.00
01/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	91.9510	91.9520	91.9510	0.00
01/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.83	92.1710	92.1740	92.1710	0.00
01/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.51	92.4910	92.4930	92.4910	0.00
01/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.38	92.6210	92.6230	92.6210	0.00
01/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.29	92.7110	92.7140	92.7110	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
01/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.24	92.7610	92.7650	92.7610	0.00
01/12/2023	R035 On 01-February-24			Bond Future	11.66	86.9729	86.8432	86.9729	68,597.00
01/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	137	0	0	0	400.00
01/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	578	1	1	1	400.00
01/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	9032	9	9	9	0.00
01/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3545	4	4	4	0.00
01/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	3506	4	4	4	0.00
01/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3584	4	4	4	0.00
01/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	725	1	1	1	0.00
01/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	750	1	1	1	0.00
01/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	738	1	1	1	0.00
01/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	72	0	0	0	400.00
01/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3530	3	4	3	0.00
01/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	5980	6	6	6	0.00
01/12/2023	R035 On 02-May-24			Bond Future	11.76	84.3825	84.2488	84.3825	105,087.00
01/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1420	1	1	1	0.00
01/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1401	1	1	1	0.00
01/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1440	2	1	2	0.00
01/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4392	4	4	4	0.00
01/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4465	4	4	4	0.00
01/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4428	4	4	4	0.00
01/12/2023	R035 On 01-August-24			Bond Future	11.86	86.2338	86.0952	86.2338	0.00
01/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3309	3	3	3	0.00
01/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3282	3	3	3	0.00
01/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3337	3	3	3	0.00
01/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3605	3	4	3	0.00
01/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3654	4	4	4	0.00
01/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3629	4	4	4	0.00
01/12/2023	R035 On 07-November-24			Bond Future	11.99	83.7471	83.5870	83.7471	19,788.00
01/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4229	4	4	4	0.00
01/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4200	4	4	4	0.00
01/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4258	4	4	4	0.00
01/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3275	3	3	3	0.00
01/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3317	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
01/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3296	3	3	3	0.00
01/12/2023	R035 On 06-February-25			Bond Future	12.14	85.5004	85.3335	85.5004	0.00
01/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4777	5	5	5	0.00
01/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3465	3	3	3	0.00
01/12/2023	R053 On 01-February-24			Bond Future	12.25	99.4100	99.1491	99.4100	0.00
01/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5852	6	6	6	0.00
01/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5798	6	6	6	0.00
01/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5906	6	6	6	0.00
01/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	917	1	1	1	0.00
01/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	946	1	1	1	0.00
01/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	931	1	1	1	0.00
01/12/2023	R053 On 02-May-24			Bond Future	12.35	95.7414	95.4736	95.7414	5,189.00
01/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7153	7	7	7	0.00
01/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7201	7	7	7	0.00
01/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7105	7	7	7	0.00
01/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2343	2	2	2	0.00
01/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2304	2	2	2	0.00
01/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2323	2	2	2	0.00
01/12/2023	R053 On 01-August-24			Bond Future	12.46	97.8413	97.5653	97.8413	0.00
01/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8011	8	8	8	0.00
01/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8057	8	8	8	0.00
01/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7966	8	8	8	0.00
01/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3265	3	3	3	0.00
01/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3223	3	3	3	0.00
01/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3244	3	3	3	0.00
01/12/2023	R053 On 07-November-24			Bond Future	12.58	94.2706	93.9672	94.2706	0.00
01/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6791	7	7	7	0.00
01/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6831	7	7	7	0.00
01/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6751	7	7	7	0.00
01/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5286	5	5	5	0.00
01/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5227	5	5	5	0.00
01/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5256	5	5	5	0.00
01/12/2023	R053 On 06-February-25			Bond Future	12.72	96.2411	95.9276	96.2411	0.00
01/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7220	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
01/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	5673	6	6	6	0.00
01/12/2023	R186 On 01-February-24			Bond Future	8.77	105.6397	105.6286	105.6397	76,973.00
01/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2001	2	2	2	0.00
01/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2023	2	2	2	0.00
01/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1979	2	2	2	0.00
01/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	138	0	0	0	0.00
01/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	132	0	0	0	0.00
01/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	135	0	0	0	0.00
01/12/2023	R186 On 02-May-24			Bond Future	8.75	107.9734	107.9608	107.9734	10,568.00
01/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	256	0	0	0	0.00
01/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	261	0	0	0	0.00
01/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	250	0	0	0	0.00
01/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3946	4	4	4	0.00
01/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2596	3	3	3	2,030.00
01/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	144	0	0	0	2,030.00
01/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	316	0	0	0	0.00
01/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2065	2	2	2	0.00
01/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2028	2	2	2	0.00
01/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2046	2	2	2	0.00
01/12/2023	R186 On 01-August-24			Bond Future	8.73	105.0340	105.0186	105.0340	0.00
01/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1085	1	1	1	0.00
01/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1098	1	1	1	0.00
01/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1073	1	1	1	0.00
01/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1184	1	1	1	0.00
01/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1166	1	1	1	0.00
01/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1175	1	1	1	0.00
01/12/2023	R186 On 07-November-24			Bond Future	8.72	107.5060	107.4674	107.5060	44,507.00
01/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1754	2	2	2	0.00
01/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1740	2	2	2	0.00
01/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1767	2	2	2	0.00
01/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	945	1	1	1	0.00
01/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	957	1	1	1	0.00
01/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	951	1	1	1	0.00
01/12/2023	R186 On 06-February-25			Bond Future	8.76	104.4429	104.3993	104.4429	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
01/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1538	2	2	2	0.00
01/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1078	1	1	1	0.00
01/12/2023	R202 On 01-February-24			Bond Future	259.13	259.1018	259.1324	259.1018	5,070.00
01/12/2023	R202 On 02-May-24			Bond Future	264.92	264.8883	264.9164	264.8883	0.00
01/12/2023	R202 On 01-August-24			Bond Future	265.66	265.6389	265.6611	265.6389	0.00
01/12/2023	R202 On 07-November-24			Bond Future	271.93	271.9598	271.9257	271.9598	6.00
01/12/2023	R202 On 06-February-25			Bond Future	272.43	272.4719	272.4254	272.4719	0.00
01/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	5635	6	6	6	0.00
01/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
01/12/2023	R209 On 01-February-24			Bond Future	11.74	67.2306	67.1400	67.2306	14,301.00
01/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2664	3	3	3	0.00
01/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2632	3	3	3	0.00
01/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2697	3	3	3	0.00
01/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	814	1	1	1	0.00
01/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	841	1	1	1	0.00
01/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	827	1	1	1	0.00
01/12/2023	R209 On 02-May-24			Bond Future	11.83	65.5628	65.4693	65.5628	0.00
01/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1110	1	1	1	0.00
01/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1094	1	1	1	0.00
01/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1126	1	1	1	0.00
01/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4213	4	4	4	0.00
01/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4281	4	4	4	0.00
01/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4247	4	4	4	0.00
01/12/2023	R209 On 01-August-24			Bond Future	11.93	67.0010	66.9039	67.0010	0.00
01/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2695	3	3	3	0.00
01/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2672	3	3	3	0.00
01/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2719	3	3	3	0.00
01/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3317	3	3	3	0.00
01/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3363	3	3	3	0.00
01/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3340	3	3	3	0.00
01/12/2023	R209 On 07-November-24			Bond Future	12.05	65.4206	65.3070	65.4206	5,237.00
01/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3912	4	4	4	0.00
01/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3938	4	4	4	0.00
01/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3887	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3157	3	3	3	0.00
01/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3118	3	3	3	0.00
01/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3137	3	3	3	0.00
01/12/2023	R209 On 06-February-25			Bond Future	12.18	66.7899	66.6711	66.7899	0.00
01/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4354	5	4	5	0.00
01/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3191	3	3	3	0.00
01/12/2023	R210 On 01-February-24			Bond Future	231.87	231.6641	231.8747	231.6641	501.00
01/12/2023	R210 On 02-May-24			Bond Future	233.78	233.5628	233.7751	233.5628	0.00
01/12/2023	R210 On 01-August-24			Bond Future	238.95	238.7426	238.9542	238.7426	0.00
01/12/2023	R210 On 07-November-24			Bond Future	241.23	241.0626	241.2282	241.0626	60.00
01/12/2023	R210 On 06-February-25			Bond Future	246.33	246.1747	246.3339	246.1747	0.00
01/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	6724	7	7	7	0.00
01/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
01/12/2023	R213 On 01-February-24			Bond Future	10.57	85.6576	85.5966	85.6576	29,281.00
01/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4941	5	5	5	0.00
01/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4978	5	5	5	0.00
01/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4905	5	5	5	0.00
01/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	200	0	0	0	0.00
01/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	193	0	0	0	0.00
01/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	196	0	0	0	0.00
01/12/2023	R213 On 02-May-24			Bond Future	10.65	83.9913	83.9279	83.9913	0.00
01/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1398	1	1	1	0.00
01/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1416	1	1	1	0.00
01/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1381	1	1	1	0.00
01/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2947	3	3	3	0.00
01/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2895	3	3	3	0.00
01/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2921	3	3	3	0.00
01/12/2023	R213 On 01-August-24			Bond Future	10.73	85.8341	85.7674	85.8341	0.00
01/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2926	3	3	3	0.00
01/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2950	3	3	3	0.00
01/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2903	3	3	3	0.00
01/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2355	2	2	2	0.00
01/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2321	2	2	2	0.00
01/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2338	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
01/12/2023	R213 On 07-November-24			Bond Future	10.83	84.2928	84.2063	84.2928	16,191.00
01/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3713	4	4	4	0.00
01/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3689	4	4	4	0.00
01/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3738	4	4	4	0.00
01/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2181	2	2	2	0.00
01/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2209	2	2	2	0.00
01/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2195	2	2	2	0.00
01/12/2023	R213 On 06-February-25			Bond Future	10.96	86.0590	85.9674	86.0590	0.00
01/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3906	4	4	4	0.00
01/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2435	2	2	2	0.00
01/12/2023	R214 On 01-February-24			Bond Future	12.13	62.8429	62.6764	62.8429	10,900.00
01/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1670	2	2	2	0.00
01/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1644	2	2	2	0.00
01/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1696	2	2	2	0.00
01/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1530	1	2	1	0.00
01/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1574	1	2	1	0.00
01/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1552	1	2	1	0.00
01/12/2023	R214 On 02-May-24			Bond Future	12.22	60.9268	60.7558	60.9268	10,172.00
01/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2314	2	2	2	7,110.00
01/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6511	7	7	7	0.00
01/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4385	5	4	5	0.00
01/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2265	2	2	2	10,000.00
01/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	988	1	1	1	0.00
01/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	974	1	1	1	0.00
01/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1003	1	1	1	0.00
01/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4699	5	5	5	0.00
01/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4774	5	5	5	0.00
01/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4736	5	5	5	0.00
01/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2694	3	3	3	0.00
01/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1401	1	1	1	17,110.00
01/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2742	3	3	3	0.00
01/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	774	1	1	1	17,110.00
01/12/2023	R214 On 01-August-24			Bond Future	12.32	62.2634	62.0873	62.2634	0.00
01/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2820	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
01/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2796	3	3	3	0.00
01/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2844	3	3	3	0.00
01/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3499	3	3	3	0.00
01/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3547	3	4	3	0.00
01/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3523	3	4	3	0.00
01/12/2023	R214 On 07-November-24			Bond Future	12.44	60.4212	60.2277	60.4212	0.00
01/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4077	4	4	4	0.00
01/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4103	4	4	4	0.00
01/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4051	4	4	4	0.00
01/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3306	3	3	3	0.00
01/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3267	3	3	3	0.00
01/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3286	3	3	3	0.00
01/12/2023	R214 On 06-February-25			Bond Future	12.57	61.6860	61.4861	61.6860	0.00
01/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4335	4	4	4	0.00
01/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3689	4	4	4	0.00
01/12/2023	R248 On 01-February-24			Bond Future	12.25	77.1936	76.9003	77.1936	246,308.00
01/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	8805	9	9	9	0.00
01/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5243	6	5	6	0.00
01/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1666	2	2	2	0.00
01/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1694	2	2	2	0.00
01/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1637	2	2	2	0.00
01/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2121	2	2	2	0.00
01/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	392	0	0	0	0.00
01/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6435	7	6	7	0.00
01/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	343	0	0	0	0.00
01/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1821	2	2	2	0.00
01/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	5032	5	5	5	0.00
01/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2281	2	2	2	0.00
01/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2218	2	2	2	0.00
01/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2249	2	2	2	0.00
01/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	533	1	1	1	0.00
01/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	142	0	0	0	0.00
01/12/2023	R248 On 02-May-24			Bond Future	12.35	74.4507	74.1499	74.4507	13,640.00
01/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	931	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
01/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3316	3	3	3	0.00
01/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6017	6	6	6	0.00
01/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1042	1	1	1	0.00
01/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1059	1	1	1	0.00
01/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1026	1	1	1	0.00
01/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	6496	6	6	6	0.00
01/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	6398	6	6	6	0.00
01/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	6447	6	6	6	0.00
01/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1566	1	2	1	0.00
01/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3009	3	3	3	0.00
01/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6798	7	7	7	0.00
01/12/2023	R248 On 01-August-24			Bond Future	12.45	76.0840	75.7748	76.0840	13,000.00
01/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3475	4	3	4	0.00
01/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3504	4	4	4	0.00
01/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3446	4	3	4	0.00
01/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4310	4	4	4	0.00
01/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4252	4	4	4	0.00
01/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4281	4	4	4	0.00
01/12/2023	R248 On 07-November-24			Bond Future	12.58	73.4217	73.0893	73.4217	0.00
01/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5202	5	5	5	0.00
01/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5234	5	5	5	0.00
01/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5171	5	5	5	0.00
01/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4039	4	4	4	0.00
01/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3993	4	4	4	0.00
01/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4016	4	4	4	0.00
01/12/2023	R248 On 06-February-25			Bond Future	12.71	74.9580	74.6157	74.9580	0.00
01/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4866	5	5	5	0.00
01/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4866	5	5	5	0.00
01/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00