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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MONTHLY STATISTICS REPORT

For January 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	2025 On 02-February-23			Bond Future	166.34	166.3021	166.3365	166.3021	6,536.00
17/01/2023	2025 On 04-May-23			Bond Future	169.60	169.5621	169.5957	169.5621	4,823.00
17/01/2023	2025 On 03-August-23			Bond Future	171.29	171.2522	171.2861	171.2522	0.00
17/01/2023	2025 On 02-November-23			Bond Future	174.75	174.7134	174.7481	174.7134	0.00
17/01/2023	2025 On 01-February-24			Bond Future	176.48	176.4466	176.4822	176.4466	0.00
17/01/2023	2029 On 02-February-23			Bond Future	121.09	120.8801	121.0907	120.8801	1,476.00
17/01/2023	2029 On 04-May-23			Bond Future	122.17	121.9542	122.1679	121.9542	387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	2029 On 03-August-23			Bond Future	124.64	124.4241	124.6418	124.4241	0.00
17/01/2023	2029 On 02-November-23			Bond Future	125.83	125.6096	125.8318	125.6096	0.00
17/01/2023	2029 On 01-February-24			Bond Future	128.37	128.1435	128.3704	128.1435	0.00
17/01/2023	2030 On 02-February-23			Bond Future	9.90	90.8067	9.8986	90.8067	42,153.00
17/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
17/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	2	0	2	0	388.00
17/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7294	7	7294	7	5,000.00
17/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	5478	6	5478	6	0.00
17/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	5648	6	5648	6	0.00
17/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1096	1	1096	1	0.00
17/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	628	1	628	1	388.00
17/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	898	1	898	1	0.00
17/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	543	1	543	1	0.00
17/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	1	0	0.00
17/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	6454	7	6454	7	5,000.00
17/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1038	1	1038	1	0.00
17/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1067	1	1067	1	0.00
17/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	563	1	563	1	0.00
17/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	11	0	11	0	0.00
17/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	314	0	314	0	0.00
17/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	1433	1	1433	1	102.00
17/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	3338	3	3338	3	0.00
17/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	706	1	706	1	102.00
17/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	579	1	579	1	0.00
17/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	4	0	4	0	0.00
17/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	4112	4	4112	4	0.00
17/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3916	4	3916	4	0.00
17/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	9	0	9	0	388.00
17/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	5252	5	5252	5	0.00
17/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	1050	1	1050	1	0.00
17/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	948	1	948	1	0.00
17/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	1024	1	1024	1	0.00
17/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	613	1	613	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
17/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	596	1	596	1	0.00
17/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	11	0	11	0	0.00
17/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	2	0	2	0	0.00
17/01/2023	2030 On 04-May-23			Bond Future	10.00	92.5647	10.0034	92.5647	82,049.00
17/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	10785	11	10785	11	0.00
17/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7284	7	7284	7	0.00
17/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	8820	9	8820	9	0.00
17/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	10525	11	10525	11	0.00
17/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3583	4	3583	4	0.00
17/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1254	1	1254	1	150.00
17/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	3923	4	3923	4	350.00
17/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6267	6	6267	6	0.00
17/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3225	3	3225	3	479.00
17/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3522	4	3522	4	0.00
17/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3552	4	3552	4	0.00
17/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1415	1	1415	1	479.00
17/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1629	2	1629	2	388.00
17/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2112	2	2112	2	1,080.00
17/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	548	1	548	1	388.00
17/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	5083	5	5083	5	0.00
17/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	3192	3	3192	3	0.00
17/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	2127	2	2127	2	0.00
17/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2645	3	2645	3	0.00
17/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2937	3	2937	3	0.00
17/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	1212	1	1212	1	0.00
17/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	1226	1	1226	1	0.00
17/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1368	1	1368	1	0.00
17/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	475	0	475	0	150.00
17/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	1060	1	1060	1	0.00
17/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	1199	1	1199	1	0.00
17/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	83	0	83	0	479.00
17/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	182	0	182	0	1,080.00
17/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	338	0	338	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
17/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	73	0	73	0	350.00
17/01/2023	2030 On 03-August-23			Bond Future	10.10	90.4103	10.1040	90.4103	0.00
17/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	10379	10	10379	10	0.00
17/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6240	6	6240	6	0.00
17/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	11411	11	11411	11	0.00
17/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6175	6	6175	6	0.00
17/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6208	6	6208	6	0.00
17/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3375	3	3375	3	1,012.00
17/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4060	4	4060	4	350.00
17/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1709	2	1709	2	0.00
17/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	948	1	948	1	0.00
17/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	964	1	964	1	0.00
17/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	191	0	191	0	350.00
17/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	2091	2	2091	2	0.00
17/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	278	0	278	0	1,012.00
17/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	956	1	956	1	0.00
17/01/2023	2030 On 02-November-23			Bond Future	10.20	92.2166	10.2037	92.2166	149.00
17/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	4662	5	4662	5	0.00
17/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	4635	5	4635	5	0.00
17/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	4607	5	4607	5	0.00
17/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	2122	2	2122	2	0.00
17/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	2108	2	2108	2	0.00
17/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	2095	2	2095	2	0.00
17/01/2023	2030 On 01-February-24			Bond Future	10.32	90.0506	10.3151	90.0506	0.00
17/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	5930	6	5930	6	0.00
17/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	5902	6	5902	6	0.00
17/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	5958	6	5958	6	0.00
17/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1760	2	1760	2	0.00
17/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1781	2	1781	2	0.00
17/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1771	2	1771	2	0.00
17/01/2023	2032 On 02-February-23			Bond Future	10.51	89.9480	10.5053	89.9480	66,883.00
17/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
17/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	10849	11	10849	11	0.00

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17/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	6689	7	6689	7	0.00
17/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	583	1	583	1	0.00
17/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	605	1	605	1	0.00
17/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	211	0	211	0	0.00
17/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	420	0	420	0	8,000.00
17/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
17/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	40	0	40	0	750.00
17/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5077	5	5077	5	0.00
17/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	5980	6	5980	6	0.00
17/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	886	1	886	1	0.00
17/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1427	2	1427	2	750.00
17/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	4839	5	4839	5	0.00
17/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	289	0	289	0	500.00
17/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	628	1	628	1	0.00
17/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	1186	1	1186	1	0.00
17/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1812	2	1812	2	0.00
17/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	37	0	37	0	8,000.00
17/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	563	1	563	1	0.00
17/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	914	1	914	1	454.00
17/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	14	0	14	0	0.00
17/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	31	0	31	0	8,000.00
17/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	3202	3	3202	3	0.00
17/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5697	6	5697	6	0.00
17/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1512	1	1512	1	0.00
17/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	2059	2	2059	2	454.00
17/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	1216	1	1216	1	0.00
17/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	1247	1	1247	1	0.00
17/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	7	0	7	0	500.00
17/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
17/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6621	7	6621	7	0.00
17/01/2023	2032 On 04-May-23			Bond Future	10.62	87.5291	10.6164	87.5291	157,325.00
17/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2565	3	2565	3	400.00
17/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3291	3	3291	3	0.00

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17/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3321	3	3321	3	0.00
17/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1238	1	1238	1	730.00
17/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2326	2	2326	2	730.00
17/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13109	13	13109	13	0.00
17/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3353	3	3353	3	0.00
17/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	4969	5	4969	5	400.00
17/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	3897	4	3897	4	0.00
17/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1650	2	1650	2	730.00
17/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1957	2	1957	2	0.00
17/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	80	0	80	0	400.00
17/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2773	3	2773	3	0.00
17/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	4331	4	4331	4	0.00
17/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1977	2	1977	2	0.00
17/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1997	2	1997	2	0.00
17/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2547	3	2547	3	0.00
17/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	1197	1	1197	1	0.00
17/01/2023	2032 On 03-August-23			Bond Future	10.72	89.2815	10.7208	89.2815	2,600.00
17/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6589	7	6589	7	0.00
17/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	6624	7	6624	7	0.00
17/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7115	7	7115	7	5,000.00
17/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	6659	7	6659	7	0.00
17/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1118	1	1118	1	1,500.00
17/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2339	2	2339	2	1,500.00
17/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	4493	4	4493	4	0.00
17/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	7013	7	7013	7	0.00
17/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1580	2	1580	2	0.00
17/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1435	1	1435	1	0.00
17/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1592	2	1592	2	0.00
17/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1604	2	1604	2	0.00
17/01/2023	2032 On 02-November-23			Bond Future	10.83	86.9059	10.8330	86.9059	0.00
17/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	4830	5	4830	5	0.00
17/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	4859	5	4859	5	0.00
17/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	4888	5	4888	5	0.00

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17/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2918	3	2918	3	0.00
17/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2936	3	2936	3	0.00
17/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2954	3	2954	3	0.00
17/01/2023	2032 On 01-February-24			Bond Future	10.95	88.6385	10.9527	88.6385	0.00
17/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6529	7	6529	7	0.00
17/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6466	7	6466	7	0.00
17/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6497	7	6497	7	0.00
17/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2378	2	2378	2	0.00
17/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2391	2	2391	2	0.00
17/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2364	2	2364	2	0.00
17/01/2023	2033 On 02-February-23			Bond Future	116.91	117.1115	116.9093	117.1115	6,992.00
17/01/2023	2033 On 04-May-23			Bond Future	117.81	118.0212	117.8141	118.0212	318.00
17/01/2023	2033 On 03-August-23			Bond Future	120.20	120.4113	120.1997	120.4113	0.00
17/01/2023	2033 On 02-November-23			Bond Future	121.21	121.4254	121.2095	121.4254	0.00
17/01/2023	2033 On 01-February-24			Bond Future	123.65	123.8749	123.6549	123.8749	0.00
17/01/2023	2037 On 02-February-23			Bond Future	11.26	80.9973	11.2554	80.9973	88,705.00
17/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	541	1	541	1	0.00
17/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	648	1	648	1	577.00
17/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	502	1	502	1	0.00
17/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	521	1	521	1	0.00
17/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4189	4	4189	4	0.00
17/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1820	2	1820	2	0.00
17/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1861	2	1861	2	0.00
17/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1582	2	1582	2	0.00
17/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	90	0	90	0	577.00
17/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1779	2	1779	2	0.00
17/01/2023	2037 On 04-May-23			Bond Future	11.37	82.5654	11.3730	82.5654	46,373.00
17/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12436	12	12436	12	0.00
17/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2769	3	2769	3	0.00
17/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4313	4	4313	4	400.00
17/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1966	2	1966	2	400.00
17/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	4911	5	4911	5	0.00
17/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2709	3	2709	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
17/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2739	3	2739	3	0.00
17/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1771	2	1771	2	703.00
17/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4304	4	4304	4	0.00
17/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	3109	3	3109	3	0.00
17/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	3138	3	3138	3	0.00
17/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	4011	4	4011	4	0.00
17/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	220	0	220	0	400.00
17/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1981	2	1981	2	0.00
17/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1690	2	1690	2	703.00
17/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	3080	3	3080	3	0.00
17/01/2023	2037 On 03-August-23			Bond Future	11.49	79.9605	11.4888	79.9605	0.00
17/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6209	6	6209	6	0.00
17/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6137	6	6137	6	0.00
17/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6173	6	6173	6	0.00
17/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2609	3	2609	3	0.00
17/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2627	3	2627	3	0.00
17/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2591	3	2591	3	0.00
17/01/2023	2037 On 02-November-23			Bond Future	11.60	81.5579	11.6017	81.5579	0.00
17/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4537	5	4537	5	0.00
17/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4566	5	4566	5	0.00
17/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4596	5	4596	5	0.00
17/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4830	5	4830	5	0.00
17/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4803	5	4803	5	0.00
17/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4776	5	4776	5	0.00
17/01/2023	2037 On 01-February-24			Bond Future	11.72	78.9288	11.7235	78.9288	0.00
17/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	6906	7	6906	7	0.00
17/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	6939	7	6939	7	0.00
17/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	6972	7	6972	7	0.00
17/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3711	4	3711	4	0.00
17/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3730	4	3730	4	0.00
17/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3749	4	3749	4	0.00
17/01/2023	2038 On 02-February-23			Bond Future	129.48	129.4733	129.4786	129.4733	2,363.00
17/01/2023	2038 On 04-May-23			Bond Future	132.02	132.0114	132.0158	132.0114	2,863.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	2038 On 03-August-23			Bond Future	132.73	132.7232	132.7272	132.7232	0.00
17/01/2023	2038 On 02-November-23			Bond Future	135.41	135.4055	135.4099	135.4055	0.00
17/01/2023	2038 On 01-February-24			Bond Future	136.13	136.1215	136.1260	136.1215	0.00
17/01/2023	2040 On 02-February-23			Bond Future	11.42	82.3440	11.4151	82.3440	105,806.00
17/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	1	0	1	0	0.00
17/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	1	0	1	0	388.00
17/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4138	4	4138	4	0.00
17/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	375	0	375	0	0.00
17/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	391	0	391	0	0.00
17/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	169	0	169	0	0.00
17/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5067	5	5067	5	0.00
17/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5232	5	5232	5	0.00
17/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	408	0	408	0	0.00
17/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	196	0	196	0	388.00
17/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	539	1	539	1	563.00
17/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1994	2	1994	2	0.00
17/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	125	0	125	0	563.00
17/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	3180	3	3180	3	0.00
17/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	2324	2	2324	2	0.00
17/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	55	0	55	0	388.00
17/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	62	0	62	0	0.00
17/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2373	2	2373	2	0.00
17/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2423	2	2423	2	0.00
17/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	8280	8	8280	8	0.00
17/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	3354	3	3354	3	0.00
17/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8502	8	8502	8	0.00
17/01/2023	2040 On 04-May-23			Bond Future	11.53	83.9382	11.5317	83.9382	30,088.00
17/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11217	11	11217	11	0.00
17/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3054	3	3054	3	486.00
17/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5129	5	5129	5	0.00
17/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2832	3	2832	3	0.00
17/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2863	3	2863	3	0.00
17/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	417	0	417	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
17/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1141	1	1141	1	486.00
17/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1523	2	1523	2	388.00
17/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1776	2	1776	2	684.00
17/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8231	8	8231	8	0.00
17/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2895	3	2895	3	0.00
17/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3536	3	3536	3	0.00
17/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6416	6	6416	6	0.00
17/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	963	1	963	1	388.00
17/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	465	0	465	0	486.00
17/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1981	2	1981	2	684.00
17/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	5017	5	5017	5	0.00
17/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5500	5	5500	5	0.00
17/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9695	10	9695	10	0.00
17/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3568	4	3568	4	0.00
17/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3600	4	3600	4	0.00
17/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3379	3	3379	3	0.00
17/01/2023	2040 On 03-August-23			Bond Future	11.65	81.1104	11.6466	81.1104	0.00
17/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6408	7	6408	7	0.00
17/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6446	7	6446	7	0.00
17/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6483	7	6483	7	0.00
17/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	3013	3	3013	3	0.00
17/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	3033	3	3033	3	0.00
17/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	3053	3	3053	3	0.00
17/01/2023	2040 On 02-November-23			Bond Future	11.76	82.7307	11.7583	82.7307	84.00
17/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4559	5	4559	5	0.00
17/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4498	5	4498	5	0.00
17/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4528	5	4528	5	0.00
17/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5589	6	5589	6	0.00
17/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5527	5	5527	5	0.00
17/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5558	6	5558	6	0.00
17/01/2023	2040 On 01-February-24			Bond Future	11.88	79.8746	11.8783	79.8746	0.00
17/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7123	7	7123	7	0.00
17/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7055	7	7055	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
17/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7089	7	7089	7	0.00
17/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4415	4	4415	4	0.00
17/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4437	4	4437	4	0.00
17/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4393	4	4393	4	0.00
17/01/2023	2044 On 02-February-23			Bond Future	11.43	79.0592	11.4338	79.0592	66,665.00
17/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	55	0	55	0	2,500.00
17/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	538	1	538	1	0.00
17/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2460	3	2460	3	0.00
17/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	460	1	460	1	0.00
17/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	1	0	1	0	0.00
17/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	226	0	226	0	2,500.00
17/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3202	3	3202	3	0.00
17/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3725	4	3725	4	0.00
17/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2228	2	2228	2	1,700.00
17/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	442	0	442	0	0.00
17/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	358	0	358	0	1,700.00
17/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	424	0	424	0	0.00
17/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2372	2	2372	2	0.00
17/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2322	2	2322	2	0.00
17/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	530	1	530	1	0.00
17/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	185	0	185	0	4,000.00
17/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	2082	2	2082	2	0.00
17/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	268	0	268	0	0.00
17/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	3130	3	3130	3	0.00
17/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	450	0	450	0	2,500.00
17/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7978	8	7978	8	0.00
17/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2273	2	2273	2	0.00
17/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2577	3	2577	3	0.00
17/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4714	5	4714	5	0.00
17/01/2023	2044 On 04-May-23			Bond Future	11.54	80.5898	11.5441	80.5898	23,745.00
17/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4037	4	4037	4	0.00
17/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4992	5	4992	5	0.00
17/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2936	3	2936	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
17/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6011	6	6011	6	0.00
17/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2872	3	2872	3	0.00
17/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2904	3	2904	3	0.00
17/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3704	4	3704	4	0.00
17/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3737	4	3737	4	0.00
17/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2739	3	2739	3	4,115.00
17/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1708	2	1708	2	1,500.00
17/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3670	4	3670	4	0.00
17/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2167	2	2167	2	4,115.00
17/01/2023	2044 On 03-August-23			Bond Future	11.65	77.8202	11.6525	77.8202	0.00
17/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6382	6	6382	6	0.00
17/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6307	6	6307	6	0.00
17/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6344	6	6344	6	0.00
17/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3260	3	3260	3	0.00
17/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3282	3	3282	3	0.00
17/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3239	3	3239	3	0.00
17/01/2023	2044 On 02-November-23			Bond Future	11.76	79.3748	11.7575	79.3748	0.00
17/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4535	5	4535	5	0.00
17/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4566	5	4566	5	0.00
17/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4597	5	4597	5	0.00
17/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5772	6	5772	6	0.00
17/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5805	6	5805	6	0.00
17/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5837	6	5837	6	0.00
17/01/2023	2044 On 01-February-24			Bond Future	11.87	76.5769	11.8700	76.5769	0.00
17/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7057	7	7057	7	0.00
17/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7091	7	7091	7	0.00
17/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7125	7	7125	7	0.00
17/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4639	5	4639	5	0.00
17/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4662	5	4662	5	0.00
17/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4686	5	4686	5	0.00
17/01/2023	2046 On 02-February-23			Bond Future	116.97	116.6848	116.9704	116.6848	8,854.00
17/01/2023	2046 On 04-May-23			Bond Future	117.23	116.9366	117.2269	116.9366	10,850.00
17/01/2023	2046 On 03-August-23			Bond Future	119.60	119.3050	119.6008	119.3050	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
17/01/2023	2046 On 02-November-23			Bond Future	119.93	119.6276	119.9295	119.6276	0.00
17/01/2023	2046 On 01-February-24			Bond Future	122.35	122.0403	122.3485	122.0403	0.00
17/01/2023	2050 On 02-February-23			Bond Future	117.72	117.4830	117.7206	117.4830	4,161.00
17/01/2023	2050 On 04-May-23			Bond Future	120.03	119.7858	120.0271	119.7858	9,967.00
17/01/2023	2050 On 03-August-23			Bond Future	120.28	120.0313	120.2772	120.0313	0.00
17/01/2023	2050 On 02-November-23			Bond Future	122.71	122.4572	122.7081	122.4572	0.00
17/01/2023	2050 On 01-February-24			Bond Future	122.94	122.6844	122.9402	122.6844	0.00
17/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	AL37 On 02-February-23			Index Future	868.07	869.1480	868.0740	869.1480	0.00
17/01/2023	AL37 On 04-May-23			Index Future	884.85	885.9550	884.8530	885.9550	0.00
17/01/2023	AL37 On 03-August-23			Index Future	902.56	903.6820	902.5560	903.6820	0.00
17/01/2023	AL37 On 02-November-23			Index Future	920.59	921.7420	920.5940	921.7420	0.00
17/01/2023	AL37 On 01-February-24			Index Future	938.97	940.1420	938.9720	940.1420	0.00
17/01/2023	AL7T On 02-February-23			Index Future	1007.11	1007.7880	1007.1100	1007.7880	0.00
17/01/2023	AL7T On 04-May-23			Index Future	1026.58	1027.2760	1026.5770	1027.2760	0.00
17/01/2023	AL7T On 03-August-23			Index Future	1047.12	1047.8310	1047.1150	1047.8310	0.00
17/01/2023	AL7T On 02-November-23			Index Future	1068.04	1068.7720	1068.0430	1068.7720	0.00
17/01/2023	AL7T On 01-February-24			Index Future	1089.36	1090.1070	1089.3640	1090.1070	0.00
17/01/2023	ALBI On 02-February-23			Index Future	877.12	878.0560	877.1170	878.0560	111.00
17/01/2023	ALBI On 04-May-23			Index Future	894.07	895.0350	894.0700	895.0350	17.00
17/01/2023	ALBI On 03-August-23			Index Future	911.96	912.9440	911.9580	912.9440	0.00
17/01/2023	ALBI On 02-November-23			Index Future	930.18	931.1890	930.1840	931.1890	0.00
17/01/2023	ALBI On 01-February-24			Index Future	948.75	949.7780	948.7540	949.7780	0.00
17/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2023	ES33 On 02-February-23			Bond Future	12.04	76.2149	12.0398	76.2149	350.00
17/01/2023	ES33 On 04-May-23			Bond Future	12.20	73.9148	12.1963	73.9148	0.00
17/01/2023	ES33 On 03-August-23			Bond Future	12.35	75.4120	12.3482	75.4120	0.00
17/01/2023	ES33 On 02-November-23			Bond Future	12.51	73.1417	12.5120	73.1417	0.00
17/01/2023	ES33 On 01-February-24			Bond Future	12.69	74.6158	12.6891	74.6158	0.00
17/01/2023	ES42 On 02-February-23			Bond Future	12.38	74.2963	12.3808	74.2963	4,000.00
17/01/2023	ES42 On 04-May-23			Bond Future	12.53	71.4899	12.5261	71.4899	0.00
17/01/2023	ES42 On 03-August-23			Bond Future	12.66	72.9385	12.6638	72.9385	0.00
17/01/2023	ES42 On 02-November-23			Bond Future	12.81	70.1501	12.8111	70.1501	0.00
17/01/2023	ES42 On 01-February-24			Bond Future	12.96	71.5632	12.9622	71.5632	0.00
17/01/2023	GOVI On 02-February-23			GOVI	864.96	865.8810	864.9570	865.8810	417.00
17/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	141170	15	141170	15	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
17/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	141270	15	141270	15	0.00
17/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	141370	15	141370	15	0.00
17/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 04-May-23			GOVI	881.68	882.6250	881.6760	882.6250	430.00
17/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	287960	30	287960	30	0.00
17/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	288060	30	288060	30	0.00
17/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	288160	30	288160	30	0.00
17/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 03-August-23			GOVI	899.32	900.2850	899.3150	900.2850	0.00
17/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	620850	63	620850	63	0.00
17/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	621050	63	621050	63	0.00
17/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	620950	63	620950	63	0.00
17/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 02-November-23			GOVI	917.29	918.2780	917.2890	918.2780	0.00
17/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	314890	32	314890	32	0.00
17/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	314790	32	314790	32	0.00
17/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	314690	32	314690	32	0.00
17/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 01-February-24			GOVI	935.60	936.6080	935.6010	936.6080	0.00
17/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	556210	57	556210	57	0.00
17/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	556110	57	556110	57	0.00
17/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	556010	57	556010	57	0.00
17/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2023	IGOV On 02-February-23			Index Future	329.01	328.8540	329.0110	328.8540	640.00
17/01/2023	IGOV On 04-May-23			Index Future	335.45	335.2950	335.4520	335.2950	16.00
17/01/2023	IGOV On 03-August-23			Index Future	342.24	342.0830	342.2430	342.0830	0.00
17/01/2023	IGOV On 02-November-23			Index Future	349.16	348.9980	349.1610	348.9980	0.00
17/01/2023	IGOV On 01-February-24			Index Future	356.21	356.0410	356.2080	356.0410	0.00
17/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2023	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.6950	7.3250	92.6950	0.00
17/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.61	92.4300	7.6050	92.4300	0.00
17/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.65	92.4050	7.6450	92.4050	0.00
17/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
17/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.72	92.2900	7.7150	92.2900	0.00
17/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.74	92.2650	7.7400	92.2650	0.00
17/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	75.00
17/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.43	92.6350	7.4250	92.6350	272.00
17/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.35	92.7150	7.3500	92.7150	0.00
17/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.29	92.7900	7.2850	92.7900	0.00
17/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.26	92.8100	7.2600	92.8100	68.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.37	92.7150	7.3700	92.7150	0.00
17/01/2023	R035 On 02-February-23			Bond Future	11.09	89.5288	11.0871	89.5288	99,964.00
17/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5066	5	5066	5	0.00
17/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	11328	11	11328	11	0.00
17/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	936	1	936	1	976.00
17/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	964	1	964	1	0.00
17/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	489	1	489	1	0.00
17/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	508	1	508	1	0.00
17/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	24	0	24	0	976.00
17/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	186	0	186	0	388.00
17/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
17/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
17/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	1	0	1	0	388.00
17/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	4858	5	4858	5	0.00
17/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	527	1	527	1	0.00
17/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	206	0	206	0	0.00
17/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	152	0	152	0	0.00
17/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	3084	3	3084	3	0.00
17/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2872	3	2872	3	0.00
17/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2769	3	2769	3	582.00
17/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4832	5	4832	5	0.00
17/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1757	2	1757	2	0.00
17/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
17/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	7464	7	7464	7	0.00
17/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7995	8	7995	8	0.00
17/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1797	2	1797	2	0.00
17/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1838	2	1838	2	0.00
17/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	1124	1	1124	1	582.00
17/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	1154	1	1154	1	0.00
17/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	40	0	40	0	388.00
17/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7729	8	7729	8	0.00
17/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	48	0	48	0	0.00
17/01/2023	R035 On 04-May-23			Bond Future	11.20	86.7585	11.2029	86.7585	140,051.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	4944	5	4944	5	0.00
17/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	2924	3	2924	3	0.00
17/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5214	0	5214	0	0.00
17/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1018	1	1018	1	491.00
17/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	366	0	366	0	388.00
17/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	10738	11	10738	11	0.00
17/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	7630	8	7630	8	0.00
17/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	2863	3	2863	3	0.00
17/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	2893	3	2893	3	0.00
17/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1342	1	1342	1	388.00
17/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	2772	3	2772	3	491.00
17/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1245	0	1245	0	770.00
17/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2423	0	2423	0	770.00
17/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	3311	0	3311	0	0.00
17/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	5129	0	5129	0	0.00
17/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4920	5	4920	5	0.00
17/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2825	3	2825	3	0.00
17/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	801	1	801	1	388.00
17/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	348	0	348	0	491.00
17/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8694	9	8694	9	0.00
17/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5704	6	5704	6	0.00
17/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1489	0	1489	0	770.00
17/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2879	3	2879	3	0.00
17/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2852	3	2852	3	0.00
17/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2962	3	2962	3	0.00
17/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1599	2	1599	2	1,035.00
17/01/2023	R035 On 03-August-23			Bond Future	11.31	88.4952	11.3143	88.4952	0.00
17/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6155	6	6155	6	0.00
17/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6191	6	6191	6	0.00
17/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6227	6	6227	6	0.00
17/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2472	2	2472	2	0.00
17/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2490	2	2490	2	0.00
17/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2507	2	2507	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
17/01/2023	R035 On 02-November-23			Bond Future	11.44	85.7594	11.4357	85.7594	123.00
17/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4479	5	4479	5	0.00
17/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4420	5	4420	5	0.00
17/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4450	5	4450	5	0.00
17/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4537	4	4537	4	0.00
17/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4563	4	4563	4	0.00
17/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4510	4	4510	4	0.00
17/01/2023	R035 On 01-February-24			Bond Future	11.57	87.4694	11.5676	87.4694	0.00
17/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	6911	7	6911	7	0.00
17/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	6845	7	6845	7	0.00
17/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	6878	7	6878	7	0.00
17/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3596	4	3596	4	0.00
17/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3615	4	3615	4	0.00
17/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3577	4	3577	4	0.00
17/01/2023	R186 On 02-February-23			Bond Future	8.32	108.5867	8.3196	108.5867	42,326.00
17/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	480	1	480	1	0.00
17/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	442	1	442	1	0.00
17/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	461	1	461	1	0.00
17/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	426	0	426	0	0.00
17/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	441	0	441	0	0.00
17/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	411	0	411	0	0.00
17/01/2023	R186 On 04-May-23			Bond Future	8.36	110.6883	8.3617	110.6883	83,950.00
17/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1166	1	1166	1	200.00
17/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2091	2	2091	2	0.00
17/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2068	2	2068	2	0.00
17/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2113	2	2113	2	0.00
17/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	608	1	608	1	0.00
17/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	617	1	617	1	0.00
17/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	1172	1	1172	1	200.00
17/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	599	1	599	1	0.00
17/01/2023	R186 On 03-August-23			Bond Future	8.38	107.5988	8.3839	107.5988	0.00
17/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4377	4	4377	4	0.00
17/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4328	4	4328	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
17/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4352	4	4352	4	0.00
17/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	387	0	387	0	0.00
17/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	391	0	391	0	0.00
17/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	383	0	383	0	0.00
17/01/2023	R186 On 02-November-23			Bond Future	8.41	109.7486	8.4089	109.7486	1,257.00
17/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3541	4	3541	4	0.00
17/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3521	4	3521	4	0.00
17/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	5804	6	5804	6	0.00
17/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3056	3	3056	3	1,715.00
17/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3562	4	3562	4	0.00
17/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	840	1	840	1	0.00
17/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	372	0	372	0	1,715.00
17/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	1013	1	1013	1	0.00
17/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	853	1	853	1	0.00
17/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	846	1	846	1	0.00
17/01/2023	R186 On 01-February-24			Bond Future	8.44	106.6326	8.4400	106.6326	0.00
17/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3662	4	3662	4	0.00
17/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3624	4	3624	4	0.00
17/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3643	4	3643	4	0.00
17/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	915	1	915	1	0.00
17/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	926	1	926	1	0.00
17/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	920	1	920	1	0.00
17/01/2023	R197 On 02-February-23			Bond Future	329.00	328.9069	328.9983	328.9069	977.00
17/01/2023	R197 On 04-May-23			Bond Future	335.44	335.3541	335.4444	335.3541	0.00
17/01/2023	R197 On 03-August-23			Bond Future	333.17	333.0806	333.1719	333.0806	0.00
17/01/2023	R197 On 02-November-23			Bond Future	339.91	339.8122	339.9056	339.8122	0.00
17/01/2023	R202 On 02-February-23			Bond Future	251.11	251.5401	251.1062	251.5401	1,515.00
17/01/2023	R202 On 04-May-23			Bond Future	256.03	256.4706	256.0262	256.4706	4,448.00
17/01/2023	R202 On 03-August-23			Bond Future	256.40	256.8498	256.3955	256.8498	0.00
17/01/2023	R202 On 02-November-23			Bond Future	261.58	262.0408	261.5777	262.0408	0.00
17/01/2023	R202 On 01-February-24			Bond Future	261.90	262.3710	261.8987	262.3710	0.00
17/01/2023	R209 On 02-February-23			Bond Future	11.09	69.1632	11.0885	69.1632	13,316.00
17/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	336	0	336	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
17/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	309	0	309	0	0.00
17/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	322	0	322	0	0.00
17/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1851	2	1851	2	0.00
17/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1931	2	1931	2	0.00
17/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1891	2	1891	2	0.00
17/01/2023	R209 On 04-May-23			Bond Future	11.19	67.3504	11.1938	67.3504	17,981.00
17/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3407	3	3407	3	1,000.00
17/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	6869	7	6869	7	0.00
17/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2303	2	2303	2	0.00
17/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2029	2	2029	2	2,500.00
17/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2252	2	2252	2	0.00
17/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2277	2	2277	2	0.00
17/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	428	0	428	0	500.00
17/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1027	1	1027	1	2,500.00
17/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4691	5	4691	5	0.00
17/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6908	7	6908	7	0.00
17/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2757	3	2757	3	0.00
17/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2783	3	2783	3	0.00
17/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1874	2	1874	2	0.00
17/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	3026	3	3026	3	6,250.00
17/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2732	3	2732	3	0.00
17/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	661	1	661	1	8,500.00
17/01/2023	R209 On 03-August-23			Bond Future	11.29	68.6988	11.2932	68.6988	0.00
17/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5388	5	5388	5	0.00
17/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5357	5	5357	5	0.00
17/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5326	5	5326	5	0.00
17/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2206	2	2206	2	0.00
17/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2237	2	2237	2	0.00
17/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2222	2	2222	2	0.00
17/01/2023	R209 On 02-November-23			Bond Future	11.40	66.9203	11.3979	66.9203	5,720.00
17/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	3838	4	3838	4	0.00
17/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	3812	4	3812	4	0.00
17/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	3786	4	3786	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
17/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	4123	4	4123	4	0.00
17/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	4099	4	4099	4	0.00
17/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	4075	4	4075	4	0.00
17/01/2023	R209 On 01-February-24			Bond Future	11.51	68.2545	11.5076	68.2545	0.00
17/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6078	6	6078	6	0.00
17/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6049	6	6049	6	0.00
17/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6107	6	6107	6	0.00
17/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3131	3	3131	3	0.00
17/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3148	3	3148	3	0.00
17/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3164	3	3164	3	0.00
17/01/2023	R210 On 02-February-23			Bond Future	223.53	223.4153	223.5267	223.4153	372.00
17/01/2023	R210 On 04-May-23			Bond Future	224.82	224.7091	224.8209	224.7091	72.00
17/01/2023	R210 On 03-August-23			Bond Future	229.37	229.2601	229.3736	229.2601	0.00
17/01/2023	R210 On 02-November-23			Bond Future	230.84	230.7275	230.8433	230.7275	0.00
17/01/2023	R210 On 01-February-24			Bond Future	235.50	235.3815	235.5001	235.3815	0.00
17/01/2023	R213 On 02-February-23			Bond Future	10.31	85.3001	10.3105	85.3001	20,450.00
17/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
17/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1154	1	1154	1	912.00
17/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	602	1	602	1	0.00
17/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	581	1	581	1	0.00
17/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	625	1	625	1	0.00
17/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	923	1	923	1	0.00
17/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	242	0	242	0	0.00
17/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	8385	8	8385	8	0.00
17/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	1	0	1	0	912.00
17/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	1034	1	1034	1	0.00
17/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	588	1	588	1	0.00
17/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	735	1	735	1	476.00
17/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	1060	1	1060	1	0.00
17/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	1008	1	1008	1	0.00
17/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5705	6	5705	6	0.00
17/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1686	2	1686	2	476.00
17/01/2023	R213 On 04-May-23			Bond Future	10.42	83.3993	10.4156	83.3993	32,873.00

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17/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3119	3	3119	3	0.00
17/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3090	3	3090	3	0.00
17/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3148	3	3148	3	0.00
17/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1615	2	1615	2	0.00
17/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1649	2	1649	2	0.00
17/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1632	2	1632	2	0.00
17/01/2023	R213 On 03-August-23			Bond Future	10.51	85.0687	10.5150	85.0687	0.00
17/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6044	6	6044	6	0.00
17/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6012	6	6012	6	0.00
17/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6076	6	6076	6	0.00
17/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1234	1	1234	1	0.00
17/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1244	1	1244	1	0.00
17/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1224	1	1224	1	0.00
17/01/2023	R213 On 02-November-23			Bond Future	10.63	83.2161	10.6269	83.2161	1,911.00
17/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4561	5	4561	5	0.00
17/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4533	5	4533	5	0.00
17/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4588	5	4588	5	0.00
17/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2409	2	2409	2	0.00
17/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2440	2	2440	2	0.00
17/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2425	2	2425	2	0.00
17/01/2023	R213 On 01-February-24			Bond Future	10.75	84.8756	10.7512	84.8756	0.00
17/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6021	6	6021	6	0.00
17/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	5992	6	5992	6	0.00
17/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	5963	6	5963	6	0.00
17/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	2024	2	2024	2	0.00
17/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	2013	2	2013	2	0.00
17/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	2002	2	2002	2	0.00
17/01/2023	R214 On 02-February-23			Bond Future	11.31	66.2516	11.3133	66.2516	71,030.00
17/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
17/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	4	0	4	0	0.00
17/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	325	0	325	0	0.00
17/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	208	0	208	0	2,300.00
17/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2743	3	2743	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
17/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	466	1	466	1	0.00
17/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	1925	2	1925	2	2,300.00
17/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	448	1	448	1	0.00
17/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	483	1	483	1	0.00
17/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	431	0	431	0	0.00
17/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1762	2	1762	2	0.00
17/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1723	2	1723	2	0.00
17/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2494	2	2494	2	0.00
17/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	411	0	411	0	0.00
17/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1685	2	1685	2	0.00
17/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1647	2	1647	2	0.00
17/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	206	0	206	0	0.00
17/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	2046	2	2046	2	0.00
17/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5841	6	5841	6	0.00
17/01/2023	R214 On 02-February-23		Put	Bond Future	33850	34	33850	34	0.00
17/01/2023	R214 On 04-May-23			Bond Future	11.41	64.2359	11.4128	64.2359	22,783.00
17/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2581	3	2581	3	0.00
17/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2527	3	2527	3	0.00
17/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2554	3	2554	3	0.00
17/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2782	3	2782	3	0.00
17/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2808	3	2808	3	0.00
17/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2756	3	2756	3	0.00
17/01/2023	R214 On 03-August-23			Bond Future	11.51	65.5217	11.5079	65.5217	0.00
17/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5644	6	5644	6	0.00
17/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5580	6	5580	6	0.00
17/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5612	6	5612	6	0.00
17/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2387	2	2387	2	0.00
17/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2403	2	2403	2	0.00
17/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2371	2	2371	2	0.00
17/01/2023	R214 On 02-November-23			Bond Future	11.61	63.5322	11.6101	63.5322	0.00
17/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3913	4	3913	4	0.00
17/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3861	4	3861	4	0.00
17/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3887	4	3887	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
17/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4669	5	4669	5	0.00
17/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4696	5	4696	5	0.00
17/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4643	5	4643	5	0.00
17/01/2023	R214 On 01-February-24			Bond Future	11.72	64.7990	11.7195	64.7990	0.00
17/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	5827	6	5827	6	0.00
17/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	5856	6	5856	6	0.00
17/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	5885	6	5885	6	0.00
17/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3707	4	3707	4	0.00
17/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3726	4	3726	4	0.00
17/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3745	4	3745	4	0.00
17/01/2023	R248 On 02-February-23			Bond Future	11.26	83.1474	11.2617	83.1474	84,468.00
17/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	16	0	16	0	0.00
17/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	633	1	633	1	0.00
17/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	731	1	731	1	0.00
17/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	656	1	656	1	0.00
17/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	503	1	503	1	2,900.00
17/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2679	3	2679	3	2,900.00
17/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3193	3	3193	3	0.00
17/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	681	1	681	1	0.00
17/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1933	2	1933	2	0.00
17/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1844	2	1844	2	0.00
17/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	309	0	309	0	0.00
17/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	436	0	436	0	0.00
17/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2317	2	2317	2	0.00
17/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1979	2	1979	2	0.00
17/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	2025	2	2025	2	0.00
17/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6273	6	6273	6	0.00
17/01/2023	R248 On 04-May-23			Bond Future	11.36	80.2979	11.3617	80.2979	205,096.00
17/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3371	3	3371	3	0.00
17/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3336	3	3336	3	0.00
17/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3406	4	3406	4	0.00
17/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3484	3	3484	3	0.00
17/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3548	3	3548	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
17/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3516	3	3516	3	0.00
17/01/2023	R248 On 03-August-23			Bond Future	11.46	81.8677	11.4602	81.8677	0.00
17/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7043	7	7043	7	0.00
17/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7003	7	7003	7	0.00
17/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7083	7	7083	7	0.00
17/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2999	3	2999	3	0.00
17/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	3040	3	3040	3	0.00
17/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	3019	3	3019	3	0.00
17/01/2023	R248 On 02-November-23			Bond Future	11.56	79.0823	11.5570	79.0823	13,000.00
17/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5162	5	5162	5	0.00
17/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5128	5	5128	5	0.00
17/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5095	5	5095	5	0.00
17/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5599	6	5599	6	0.00
17/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5663	6	5663	6	0.00
17/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5631	6	5631	6	0.00
17/01/2023	R248 On 01-February-24			Bond Future	11.66	80.6961	11.6580	80.6961	0.00
17/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7673	8	7673	8	0.00
17/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7636	8	7636	8	0.00
17/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7600	8	7600	8	0.00
17/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4625	5	4625	5	0.00
17/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4602	5	4602	5	0.00
17/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4579	5	4579	5	0.00