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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
24/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	2025 On 02-February-23			Bond Future	166.22	166.1860	166.2200	166.1860	6,272.00
24/01/2023	2025 On 04-May-23			Bond Future	169.47	169.4326	169.4660	169.4326	4,937.00
24/01/2023	2025 On 03-August-23			Bond Future	171.23	171.1975	171.2308	171.1975	214.00
24/01/2023	2025 On 02-November-23			Bond Future	174.86	174.8256	174.8593	174.8256	0.00
24/01/2023	2025 On 01-February-24			Bond Future	176.44	176.4025	176.4377	176.4025	0.00
24/01/2023	2029 On 02-February-23			Bond Future	120.49	120.2244	120.4947	120.2244	964.00
24/01/2023	2029 On 04-May-23			Bond Future	121.55	121.2764	121.5511	121.2764	905.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2023	2029 On 03-August-23			Bond Future	124.07	123.7855	124.0653	123.7855	728.00
24/01/2023	2029 On 02-November-23			Bond Future	125.37	125.0812	125.3667	125.0812	0.00
24/01/2023	2029 On 01-February-24			Bond Future	127.78	127.4865	127.7782	127.4865	0.00
24/01/2023	2030 On 02-February-23			Bond Future	9.75	91.1806	9.7482	91.1806	34,614.00
24/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
24/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	1	0	1	0	388.00
24/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	7996	8	7996	8	5,000.00
24/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6171	6	6171	6	0.00
24/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6343	6	6343	6	0.00
24/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1397	1	1397	1	0.00
24/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	786	1	786	1	388.00
24/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1143	1	1143	1	0.00
24/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	672	1	672	1	0.00
24/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
24/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7153	7	7153	7	5,000.00
24/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1323	1	1323	1	0.00
24/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1360	1	1360	1	0.00
24/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	700	1	700	1	0.00
24/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	5	0	5	0	0.00
24/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	366	0	366	0	0.00
24/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	782	1	782	1	102.00
24/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2629	3	2629	3	0.00
24/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	247	0	247	0	102.00
24/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	177	0	177	0	0.00
24/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
24/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3408	4	3408	4	0.00
24/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3211	3	3211	3	0.00
24/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
24/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4548	5	4548	5	0.00
24/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	476	1	476	1	0.00
24/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	403	1	403	1	0.00
24/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	457	1	457	1	0.00
24/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	195	0	195	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
24/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	186	0	186	0	0.00
24/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
24/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
24/01/2023	2030 On 04-May-23			Bond Future	9.85	92.9392	9.8468	92.9392	83,367.00
24/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11463	11	11463	11	0.00
24/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7878	8	7878	8	0.00
24/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9461	9	9461	9	0.00
24/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11199	11	11199	11	0.00
24/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	3995	4	3995	4	0.00
24/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1436	1	1436	1	150.00
24/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4359	4	4359	4	350.00
24/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6826	7	6826	7	0.00
24/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3610	3	3610	3	479.00
24/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	3930	4	3930	4	0.00
24/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	3962	4	3962	4	0.00
24/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1617	2	1617	2	479.00
24/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1855	2	1855	2	388.00
24/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2393	2	2393	2	1,080.00
24/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	630	1	630	1	388.00
24/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4454	5	4454	5	0.00
24/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2664	3	2664	3	0.00
24/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1697	2	1697	2	0.00
24/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2161	2	2161	2	0.00
24/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2428	3	2428	3	0.00
24/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	912	1	912	1	0.00
24/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	923	1	923	1	0.00
24/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1042	1	1042	1	0.00
24/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	323	0	323	0	150.00
24/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	786	1	786	1	0.00
24/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	900	1	900	1	0.00
24/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	46	0	46	0	479.00
24/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	112	0	112	0	1,080.00
24/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	222	0	222	0	388.00

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24/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	40	0	40	0	350.00
24/01/2023	2030 On 03-August-23			Bond Future	9.93	90.8326	9.9301	90.8326	5,629.00
24/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11057	11	11057	11	0.00
24/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6781	7	6781	7	0.00
24/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12113	12	12113	12	0.00
24/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6713	6	6713	6	0.00
24/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3746	4	3746	4	1,012.00
24/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4480	4	4480	4	350.00
24/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6747	7	6747	7	0.00
24/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	723	1	723	1	0.00
24/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1364	1	1364	1	0.00
24/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	736	1	736	1	0.00
24/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	127	0	127	0	350.00
24/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1697	2	1697	2	0.00
24/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	191	0	191	0	1,012.00
24/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	730	1	730	1	0.00
24/01/2023	2030 On 02-November-23			Bond Future	10.00	92.7380	9.9996	92.7380	149.00
24/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5158	5	5158	5	0.00
24/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5100	5	5100	5	0.00
24/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5129	5	5129	5	0.00
24/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1732	2	1732	2	0.00
24/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1744	2	1744	2	0.00
24/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1720	2	1720	2	0.00
24/01/2023	2030 On 01-February-24			Bond Future	10.12	90.4932	10.1212	90.4932	0.00
24/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6544	6	6544	6	0.00
24/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6514	6	6514	6	0.00
24/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6573	6	6573	6	0.00
24/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1576	2	1576	2	0.00
24/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1595	2	1595	2	0.00
24/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1585	2	1585	2	0.00
24/01/2023	2032 On 02-February-23			Bond Future	10.39	90.2140	10.3897	90.2140	52,067.00
24/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
24/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11462	11	11462	11	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
24/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7295	7	7295	7	0.00
24/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	664	1	664	1	0.00
24/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	692	1	692	1	0.00
24/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	216	0	216	0	0.00
24/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	465	0	465	0	8,000.00
24/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
24/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	32	0	32	0	750.00
24/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5661	5	5661	5	0.00
24/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6579	6	6579	6	0.00
24/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1037	1	1037	1	0.00
24/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1693	2	1693	2	750.00
24/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5418	5	5418	5	0.00
24/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	720	1	720	1	0.00
24/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	308	0	308	0	500.00
24/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1218	1	1218	1	0.00
24/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	665	1	665	1	0.00
24/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	3	0	3	0	8,000.00
24/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	216	0	216	0	0.00
24/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	452	1	452	1	454.00
24/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
24/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	2	0	2	0	8,000.00
24/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2582	3	2582	3	0.00
24/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	5084	5	5084	5	0.00
24/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	945	1	945	1	0.00
24/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1451	2	1451	2	454.00
24/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	690	1	690	1	0.00
24/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	716	1	716	1	0.00
24/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
24/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
24/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	6008	6	6008	6	0.00
24/01/2023	2032 On 04-May-23			Bond Future	10.50	87.7942	10.4969	87.7942	173,217.00
24/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2768	3	2768	3	400.00
24/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3546	3	3546	3	0.00

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24/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3578	3	3578	3	0.00
24/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1331	1	1331	1	730.00
24/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2511	2	2511	2	730.00
24/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3611	3	3611	3	0.00
24/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13695	13	13695	13	0.00
24/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5323	5	5323	5	400.00
24/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4190	4	4190	4	0.00
24/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1325	1	1325	1	730.00
24/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	48	0	48	0	400.00
24/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1598	2	1598	2	0.00
24/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2339	2	2339	2	0.00
24/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3806	4	3806	4	0.00
24/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1615	2	1615	2	0.00
24/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1633	2	1633	2	0.00
24/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2131	2	2131	2	0.00
24/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	932	1	932	1	0.00
24/01/2023	2032 On 03-August-23			Bond Future	10.59	89.5905	10.5885	89.5905	2,600.00
24/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	6982	7	6982	7	0.00
24/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7018	7	7018	7	0.00
24/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7528	7	7528	7	5,000.00
24/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7054	7	7054	7	0.00
24/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1191	1	1191	1	1,500.00
24/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2501	2	2501	2	1,500.00
24/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3985	4	3985	4	0.00
24/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6416	7	6416	7	0.00
24/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1306	1	1306	1	0.00
24/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1178	1	1178	1	0.00
24/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1316	1	1316	1	0.00
24/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1327	1	1327	1	0.00
24/01/2023	2032 On 02-November-23			Bond Future	10.68	87.3085	10.6771	87.3085	0.00
24/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5208	5	5208	5	0.00
24/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5240	5	5240	5	0.00
24/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5271	5	5271	5	0.00

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24/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2529	3	2529	3	0.00
24/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2546	3	2546	3	0.00
24/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2563	3	2563	3	0.00
24/01/2023	2032 On 01-February-24			Bond Future	10.81	88.9631	10.8075	88.9631	0.00
24/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	6965	7	6965	7	0.00
24/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6900	7	6900	7	0.00
24/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	6932	7	6932	7	0.00
24/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2113	2	2113	2	0.00
24/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2125	2	2125	2	0.00
24/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2100	2	2100	2	0.00
24/01/2023	2033 On 02-February-23			Bond Future	115.05	115.0470	115.0522	115.0470	1,175.00
24/01/2023	2033 On 04-May-23			Bond Future	115.91	115.9086	115.9131	115.9086	1,250.00
24/01/2023	2033 On 03-August-23			Bond Future	118.31	118.3066	118.3105	118.3066	6,141.00
24/01/2023	2033 On 02-November-23			Bond Future	119.40	119.3961	119.4000	119.3961	0.00
24/01/2023	2033 On 01-February-24			Bond Future	121.70	121.6923	121.6968	121.6923	0.00
24/01/2023	2037 On 02-February-23			Bond Future	11.16	81.0894	11.1647	81.0894	38,564.00
24/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	460	0	460	0	0.00
24/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	581	0	581	0	577.00
24/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	416	0	416	0	0.00
24/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	438	0	438	0	0.00
24/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4650	4	4650	4	0.00
24/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1193	2	1193	2	0.00
24/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1233	2	1233	2	0.00
24/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	971	1	971	1	0.00
24/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	8	0	8	0	577.00
24/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1154	1	1154	1	0.00
24/01/2023	2037 On 04-May-23			Bond Future	11.28	82.6534	11.2799	82.6534	60,612.00
24/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12919	13	12919	13	0.00
24/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2916	3	2916	3	0.00
24/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4544	4	4544	4	400.00
24/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2063	2	2063	2	400.00
24/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5172	5	5172	5	0.00
24/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2852	3	2852	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
24/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1856	2	1856	2	703.00
24/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2884	3	2884	3	0.00
24/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2706	3	2706	3	0.00
24/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3841	4	3841	4	0.00
24/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2733	3	2733	3	0.00
24/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3560	4	3560	4	0.00
24/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	155	0	155	0	400.00
24/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1665	2	1665	2	0.00
24/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1403	2	1403	2	703.00
24/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2679	3	2679	3	0.00
24/01/2023	2037 On 03-August-23			Bond Future	11.39	80.0860	11.3859	80.0860	71,091.00
24/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6442	6	6442	6	0.00
24/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6405	6	6405	6	0.00
24/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6368	6	6368	6	0.00
24/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2263	2	2263	2	0.00
24/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2247	2	2247	2	0.00
24/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2230	2	2230	2	0.00
24/01/2023	2037 On 02-November-23			Bond Future	11.48	81.7662	11.4809	81.7662	0.00
24/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4746	5	4746	5	0.00
24/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4777	5	4777	5	0.00
24/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4808	5	4808	5	0.00
24/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4352	5	4352	5	0.00
24/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4326	5	4326	5	0.00
24/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4300	5	4300	5	0.00
24/01/2023	2037 On 01-February-24			Bond Future	11.61	79.0622	11.6120	79.0622	0.00
24/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7249	7	7249	7	0.00
24/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7283	7	7283	7	0.00
24/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7316	7	7316	7	0.00
24/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3434	4	3434	4	0.00
24/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3452	4	3452	4	0.00
24/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3471	4	3471	4	0.00
24/01/2023	2038 On 02-February-23			Bond Future	127.18	125.9526	127.1833	125.9526	1,403.00
24/01/2023	2038 On 04-May-23			Bond Future	129.67	128.4133	129.6669	128.4133	4,487.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2023	2038 On 03-August-23			Bond Future	130.39	129.1121	130.3912	129.1121	0.00
24/01/2023	2038 On 02-November-23			Bond Future	133.15	131.8485	133.1545	131.8485	0.00
24/01/2023	2038 On 01-February-24			Bond Future	133.71	132.3748	133.7065	132.3748	0.00
24/01/2023	2040 On 02-February-23			Bond Future	11.33	82.2813	11.3346	82.2813	87,480.00
24/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
24/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
24/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4548	4	4548	4	0.00
24/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	280	0	280	0	0.00
24/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	296	0	296	0	0.00
24/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	94	0	94	0	0.00
24/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5526	5	5526	5	0.00
24/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5698	5	5698	5	0.00
24/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	313	0	313	0	0.00
24/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	449	0	449	0	563.00
24/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	116	0	116	0	388.00
24/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2583	3	2583	3	0.00
24/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1388	2	1388	2	0.00
24/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	18	0	18	0	563.00
24/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1712	2	1712	2	0.00
24/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	4	0	4	0	388.00
24/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	6	0	6	0	0.00
24/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1761	2	1761	2	0.00
24/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1811	2	1811	2	0.00
24/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7763	8	7763	8	0.00
24/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2764	3	2764	3	0.00
24/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7985	8	7985	8	0.00
24/01/2023	2040 On 04-May-23			Bond Future	11.45	83.8683	11.4491	83.8683	42,121.00
24/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11624	11	11624	11	0.00
24/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3110	3	3110	3	486.00
24/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5289	5	5289	5	0.00
24/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2876	3	2876	3	0.00
24/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2909	3	2909	3	0.00
24/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1124	1	1124	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1513	1	1513	1	388.00
24/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1773	2	1773	2	684.00
24/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	410	0	410	0	388.00
24/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2942	3	2942	3	0.00
24/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8524	8	8524	8	0.00
24/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	736	1	736	1	388.00
24/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3063	3	3063	3	0.00
24/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5878	6	5878	6	0.00
24/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	352	0	352	0	486.00
24/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1621	2	1621	2	684.00
24/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9167	10	9167	10	0.00
24/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4493	5	4493	5	0.00
24/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4970	5	4970	5	0.00
24/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3094	3	3094	3	0.00
24/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3125	3	3125	3	0.00
24/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2915	3	2915	3	0.00
24/01/2023	2040 On 03-August-23			Bond Future	11.56	81.0753	11.5550	81.0753	91,614.00
24/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6609	6	6609	6	0.00
24/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6648	6	6648	6	0.00
24/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6686	6	6686	6	0.00
24/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2649	3	2649	3	0.00
24/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2668	3	2668	3	0.00
24/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2687	3	2687	3	0.00
24/01/2023	2040 On 02-November-23			Bond Future	11.65	82.7764	11.6501	82.7764	84.00
24/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4750	5	4750	5	0.00
24/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4687	4	4687	4	0.00
24/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4719	4	4719	4	0.00
24/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5118	5	5118	5	0.00
24/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5058	5	5058	5	0.00
24/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5088	5	5088	5	0.00
24/01/2023	2040 On 01-February-24			Bond Future	11.78	79.8410	11.7793	79.8410	0.00
24/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7454	7	7454	7	0.00
24/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7419	7	7419	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
24/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7384	7	7384	7	0.00
24/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4173	4	4173	4	0.00
24/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4152	4	4152	4	0.00
24/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4131	4	4131	4	0.00
24/01/2023	2044 On 02-February-23			Bond Future	11.39	78.6991	11.3889	78.6991	35,997.00
24/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	12	0	12	0	2,500.00
24/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2465	2	2465	2	0.00
24/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	283	0	283	0	0.00
24/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	353	0	353	0	0.00
24/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
24/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	101	0	101	0	2,500.00
24/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3296	3	3296	3	0.00
24/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3870	3	3870	3	0.00
24/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2201	2	2201	2	1,700.00
24/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	267	0	267	0	0.00
24/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	198	0	198	0	1,700.00
24/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	252	0	252	0	0.00
24/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1907	2	1907	2	0.00
24/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1855	2	1855	2	0.00
24/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	211	0	211	0	0.00
24/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	38	0	38	0	4,000.00
24/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1604	2	1604	2	0.00
24/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	70	0	70	0	0.00
24/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2712	3	2712	3	0.00
24/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	162	0	162	0	2,500.00
24/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7684	8	7684	8	0.00
24/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2124	3	2124	3	0.00
24/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1803	2	1803	2	0.00
24/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4378	5	4378	5	0.00
24/01/2023	2044 On 04-May-23			Bond Future	11.50	80.2170	11.4985	80.2170	52,661.00
24/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	3995	4	3995	4	0.00
24/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4982	5	4982	5	0.00
24/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6033	6	6033	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2863	3	2863	3	0.00
24/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2797	3	2797	3	0.00
24/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2830	3	2830	3	0.00
24/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3337	4	3337	4	0.00
24/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3370	4	3370	4	0.00
24/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2405	3	2405	3	4,115.00
24/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3305	4	3305	4	0.00
24/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1438	2	1438	2	1,500.00
24/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1864	2	1864	2	4,115.00
24/01/2023	2044 On 03-August-23			Bond Future	11.60	77.4745	11.5997	77.4745	21,473.00
24/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6421	6	6421	6	0.00
24/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6344	6	6344	6	0.00
24/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6382	6	6382	6	0.00
24/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2966	3	2966	3	0.00
24/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2986	3	2986	3	0.00
24/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2945	3	2945	3	0.00
24/01/2023	2044 On 02-November-23			Bond Future	11.69	79.1001	11.6903	79.1001	0.00
24/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4596	4	4596	4	0.00
24/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4628	4	4628	4	0.00
24/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4660	4	4660	4	0.00
24/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5417	6	5417	6	0.00
24/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5449	6	5449	6	0.00
24/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5481	6	5481	6	0.00
24/01/2023	2044 On 01-February-24			Bond Future	11.81	76.2200	11.8129	76.2200	0.00
24/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7231	7	7231	7	0.00
24/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7266	7	7266	7	0.00
24/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7301	7	7301	7	0.00
24/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4465	5	4465	5	0.00
24/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4488	5	4488	5	0.00
24/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4511	5	4511	5	0.00
24/01/2023	2046 On 02-February-23			Bond Future	113.97	112.1700	113.9675	112.1700	5,482.00
24/01/2023	2046 On 04-May-23			Bond Future	114.16	112.3238	114.1556	112.3238	17,311.00
24/01/2023	2046 On 03-August-23			Bond Future	116.52	114.6479	116.5170	114.6479	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
24/01/2023	2046 On 02-November-23			Bond Future	116.90	114.9917	116.9002	114.9917	0.00
24/01/2023	2046 On 01-February-24			Bond Future	119.15	117.2017	119.1475	117.2017	0.00
24/01/2023	2050 On 02-February-23			Bond Future	113.83	115.8685	113.8280	115.8685	3,214.00
24/01/2023	2050 On 04-May-23			Bond Future	116.05	118.1321	116.0508	118.1321	13,174.00
24/01/2023	2050 On 03-August-23			Bond Future	116.27	118.3978	116.2728	118.3978	0.00
24/01/2023	2050 On 02-November-23			Bond Future	118.74	120.9069	118.7369	120.9069	0.00
24/01/2023	2050 On 01-February-24			Bond Future	118.78	120.9944	118.7831	120.9944	0.00
24/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	AL37 On 02-February-23			Index Future	870.71	869.1860	870.7120	869.1860	0.00
24/01/2023	AL37 On 04-May-23			Index Future	887.49	885.9380	887.4870	885.9380	0.00
24/01/2023	AL37 On 03-August-23			Index Future	905.62	904.0450	905.6220	904.0450	0.00
24/01/2023	AL37 On 02-November-23			Index Future	924.60	922.9920	924.5990	922.9920	0.00
24/01/2023	AL37 On 01-February-24			Index Future	942.21	940.5620	942.2060	940.5620	0.00
24/01/2023	AL7T On 02-February-23			Index Future	1014.53	1011.4740	1014.5330	1011.4740	0.00
24/01/2023	AL7T On 04-May-23			Index Future	1034.08	1030.9670	1034.0780	1030.9670	0.00
24/01/2023	AL7T On 03-August-23			Index Future	1055.21	1052.0390	1055.2090	1052.0390	0.00
24/01/2023	AL7T On 02-November-23			Index Future	1077.32	1074.0870	1077.3210	1074.0870	0.00
24/01/2023	AL7T On 01-February-24			Index Future	1097.84	1094.5340	1097.8350	1094.5340	0.00
24/01/2023	ALBI On 02-February-23			Index Future	881.84	878.2600	881.8360	878.2600	34.00
24/01/2023	ALBI On 04-May-23			Index Future	898.83	895.1870	898.8250	895.1870	77.00
24/01/2023	ALBI On 03-August-23			Index Future	917.19	913.4830	917.1920	913.4830	0.00
24/01/2023	ALBI On 02-November-23			Index Future	936.41	932.6270	936.4120	932.6270	0.00
24/01/2023	ALBI On 01-February-24			Index Future	954.24	950.3820	954.2430	950.3820	0.00
24/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	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
24/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2023	ES33 On 02-February-23			Bond Future	11.85	76.7630	11.8502	76.7630	0.00
24/01/2023	ES33 On 04-May-23			Bond Future	12.00	74.4685	11.9997	74.4685	0.00
24/01/2023	ES33 On 03-August-23			Bond Future	12.14	76.0098	12.1364	76.0098	350.00
24/01/2023	ES33 On 02-November-23			Bond Future	12.27	73.8251	12.2749	73.8251	0.00
24/01/2023	ES33 On 01-February-24			Bond Future	12.46	75.2406	12.4579	75.2406	0.00
24/01/2023	ES42 On 02-February-23			Bond Future	12.27	74.3639	12.2732	74.3639	0.00
24/01/2023	ES42 On 04-May-23			Bond Future	12.42	71.5539	12.4151	71.5539	0.00
24/01/2023	ES42 On 03-August-23			Bond Future	12.54	73.0357	12.5426	73.0357	4,000.00
24/01/2023	ES42 On 02-November-23			Bond Future	12.67	70.3213	12.6714	70.3213	0.00
24/01/2023	ES42 On 01-February-24			Bond Future	12.83	71.6666	12.8306	71.6666	0.00
24/01/2023	GOVI On 02-February-23			GOVI	869.58	866.0720	869.5830	866.0720	139.00
24/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	187430	15	187430	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
24/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	187530	15	187530	15	0.00
24/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	187630	15	187630	15	0.00
24/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 04-May-23			GOVI	886.34	882.7640	886.3360	882.7640	799.00
24/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	334560	30	334560	30	0.00
24/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	334660	30	334660	30	0.00
24/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	334760	30	334760	30	0.00
24/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 03-August-23			GOVI	904.45	900.8060	904.4470	900.8060	0.00
24/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	672170	64	672170	64	0.00
24/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	672370	64	672370	64	0.00
24/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	672270	64	672270	64	0.00
24/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 02-November-23			GOVI	923.40	919.6850	923.4010	919.6850	0.00
24/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	376010	34	376010	34	0.00
24/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	375910	34	375910	34	0.00
24/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	375810	34	375810	34	0.00
24/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 01-February-24			GOVI	940.98	937.1930	940.9840	937.1930	0.00
24/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	610040	57	610040	57	0.00
24/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	609940	57	609940	57	0.00
24/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	609840	57	609840	57	0.00
24/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/01/2023	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
24/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2023	IGOV On 02-February-23			Index Future	324.00	324.3120	323.9990	324.3120	151.00
24/01/2023	IGOV On 04-May-23			Index Future	330.32	330.6430	330.3210	330.6430	654.00
24/01/2023	IGOV On 03-August-23			Index Future	337.15	337.4800	337.1500	337.4800	0.00
24/01/2023	IGOV On 02-November-23			Index Future	344.29	344.6300	344.2920	344.6300	0.00
24/01/2023	IGOV On 01-February-24			Index Future	350.92	351.2660	350.9240	351.2660	0.00
24/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.59	92.4150	7.5850	92.4150	0.00
24/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.62	92.3850	7.6150	92.3850	0.00
24/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.70	92.3050	7.6950	92.3050	0.00
24/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.71	92.2850	7.7100	92.2850	0.00
24/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
24/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.66	92.3350	7.6550	92.3350	0.00
24/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.56	92.4150	7.5600	92.4150	75.00
24/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	272.00
24/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.39	92.6250	7.3850	92.6250	0.00
24/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.19	92.8300	7.1850	92.8300	0.00
24/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.18	92.8150	7.1750	92.8150	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
24/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.23	92.7600	7.2300	92.7600	0.00
24/01/2023	R035 On 02-February-23			Bond Future	10.95	89.7699	10.9508	89.7699	89,605.00
24/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5834	5	5834	5	0.00
24/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12134	12	12134	12	0.00
24/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1083	1	1083	1	976.00
24/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1121	1	1121	1	0.00
24/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	501	0	501	0	0.00
24/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	525	0	525	0	0.00
24/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	8	0	8	0	976.00
24/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	144	0	144	0	388.00
24/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
24/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
24/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
24/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5618	5	5618	5	0.00
24/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	550	0	550	0	0.00
24/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	164	0	164	0	0.00
24/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	109	0	109	0	0.00
24/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2234	3	2234	3	0.00
24/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2023	2	2023	2	0.00
24/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1920	2	1920	2	582.00
24/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4009	4	4009	4	0.00
24/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	973	1	973	1	0.00
24/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
24/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6657	7	6657	7	0.00
24/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7188	8	7188	8	0.00
24/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1008	1	1008	1	0.00
24/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1044	1	1044	1	0.00
24/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	474	1	474	1	582.00
24/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	495	1	495	1	0.00
24/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	1	0	1	0	388.00
24/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6922	7	6922	7	0.00
24/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	2	0	2	0	0.00
24/01/2023	R035 On 04-May-23			Bond Future	11.06	86.9983	11.0622	86.9983	151,984.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5404	5	5404	5	0.00
24/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5690	5	5690	5	0.00
24/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3232	3	3232	3	0.00
24/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	397	0	397	0	388.00
24/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1129	1	1129	1	491.00
24/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11440	11	11440	11	0.00
24/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8229	8	8229	8	0.00
24/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3165	3	3165	3	0.00
24/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3198	3	3198	3	0.00
24/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1491	1	1491	1	388.00
24/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3066	3	3066	3	491.00
24/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1383	1	1383	1	770.00
24/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2684	2	2684	2	770.00
24/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2756	3	2756	3	0.00
24/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4450	5	4450	5	0.00
24/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4252	5	4252	5	0.00
24/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2317	3	2317	3	0.00
24/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	584	1	584	1	388.00
24/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	234	0	234	0	491.00
24/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4999	5	4999	5	0.00
24/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7910	8	7910	8	0.00
24/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2439	3	2439	3	0.00
24/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1149	1	1149	1	770.00
24/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2365	3	2365	3	0.00
24/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2341	3	2341	3	0.00
24/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1242	1	1242	1	1,035.00
24/01/2023	R035 On 03-August-23			Bond Future	11.16	88.7778	11.1613	88.7778	1,500.00
24/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6578	6	6578	6	0.00
24/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6616	6	6616	6	0.00
24/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6654	6	6654	6	0.00
24/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2029	2	2029	2	0.00
24/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2044	2	2044	2	0.00
24/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2060	2	2060	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
24/01/2023	R035 On 02-November-23			Bond Future	11.26	86.1332	11.2613	86.1332	123.00
24/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4930	5	4930	5	0.00
24/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4868	5	4868	5	0.00
24/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4899	5	4899	5	0.00
24/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4012	4	4012	4	0.00
24/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4036	4	4036	4	0.00
24/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3988	4	3988	4	0.00
24/01/2023	R035 On 01-February-24			Bond Future	11.40	87.7663	11.4013	87.7663	0.00
24/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7436	7	7436	7	0.00
24/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7368	7	7368	7	0.00
24/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7402	7	7402	7	0.00
24/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3211	3	3211	3	0.00
24/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3228	3	3228	3	0.00
24/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3194	3	3194	3	0.00
24/01/2023	R186 On 02-February-23			Bond Future	8.22	108.5895	8.2227	108.5895	42,419.00
24/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	566	0	566	0	0.00
24/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	518	0	518	0	0.00
24/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	542	0	542	0	0.00
24/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	177	0	177	0	0.00
24/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	187	0	187	0	0.00
24/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	167	0	167	0	0.00
24/01/2023	R186 On 04-May-23			Bond Future	8.26	110.6840	8.2589	110.6840	97,846.00
24/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1285	1	1285	1	200.00
24/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2254	2	2254	2	0.00
24/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2278	2	2278	2	0.00
24/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2302	2	2302	2	0.00
24/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	466	1	466	1	0.00
24/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	474	1	474	1	0.00
24/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	961	1	961	1	200.00
24/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	459	1	459	1	0.00
24/01/2023	R186 On 03-August-23			Bond Future	8.26	107.6418	8.2563	107.6418	0.00
24/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4663	4	4663	4	0.00
24/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4613	4	4613	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
24/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4638	4	4638	4	0.00
24/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	290	0	290	0	0.00
24/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	293	0	293	0	0.00
24/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	287	0	287	0	0.00
24/01/2023	R186 On 02-November-23			Bond Future	8.23	109.8995	8.2312	109.8995	1,257.00
24/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3860	4	3860	4	0.00
24/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6207	6	6207	6	0.00
24/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3839	4	3839	4	0.00
24/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3350	3	3350	3	1,715.00
24/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3882	4	3882	4	0.00
24/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	663	1	663	1	0.00
24/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	673	1	673	1	0.00
24/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	277	0	277	0	1,715.00
24/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	809	1	809	1	0.00
24/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	668	1	668	1	0.00
24/01/2023	R186 On 01-February-24			Bond Future	8.29	106.6810	8.2850	106.6810	0.00
24/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3913	4	3913	4	0.00
24/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3873	4	3873	4	0.00
24/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3893	4	3893	4	0.00
24/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	763	1	763	1	0.00
24/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	773	1	773	1	0.00
24/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	768	1	768	1	0.00
24/01/2023	R197 On 02-February-23			Bond Future	329.00	329.0729	328.9976	329.0729	877.00
24/01/2023	R197 On 04-May-23			Bond Future	335.42	335.5016	335.4224	335.5016	282.00
24/01/2023	R197 On 03-August-23			Bond Future	333.29	333.3748	333.2923	333.3748	0.00
24/01/2023	R197 On 02-November-23			Bond Future	340.36	340.4409	340.3561	340.4409	0.00
24/01/2023	R202 On 02-February-23			Bond Future	247.23	250.7280	247.2322	250.7280	1,246.00
24/01/2023	R202 On 04-May-23			Bond Future	252.06	255.6262	252.0602	255.6262	4,903.00
24/01/2023	R202 On 03-August-23			Bond Future	252.46	256.0983	252.4572	256.0983	460.00
24/01/2023	R202 On 02-November-23			Bond Future	257.81	261.5257	257.8072	261.5257	0.00
24/01/2023	R202 On 01-February-24			Bond Future	257.82	261.6101	257.8209	261.6101	0.00
24/01/2023	R209 On 02-February-23			Bond Future	10.97	69.3677	10.9737	69.3677	11,626.00
24/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	291	0	291	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
24/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	261	0	261	0	0.00
24/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	276	0	276	0	0.00
24/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1209	2	1209	2	0.00
24/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1286	2	1286	2	0.00
24/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1247	2	1247	2	0.00
24/01/2023	R209 On 04-May-23			Bond Future	11.08	67.5542	11.0759	67.5542	17,568.00
24/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3679	3	3679	3	1,000.00
24/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7310	7	7310	7	0.00
24/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2496	2	2496	2	0.00
24/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2200	2	2200	2	2,500.00
24/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2440	2	2440	2	0.00
24/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2468	2	2468	2	0.00
24/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	453	0	453	0	500.00
24/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1109	1	1109	1	2,500.00
24/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4169	4	4169	4	0.00
24/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6329	7	6329	7	0.00
24/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2344	3	2344	3	0.00
24/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2368	3	2368	3	0.00
24/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1542	2	1542	2	0.00
24/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2592	3	2592	3	6,250.00
24/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2320	3	2320	3	0.00
24/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	498	1	498	1	8,500.00
24/01/2023	R209 On 03-August-23			Bond Future	11.17	68.9364	11.1652	68.9364	1,690.00
24/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5684	5	5684	5	0.00
24/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5652	5	5652	5	0.00
24/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5619	5	5619	5	0.00
24/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1856	2	1856	2	0.00
24/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1884	2	1884	2	0.00
24/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1870	2	1870	2	0.00
24/01/2023	R209 On 02-November-23			Bond Future	11.25	67.2299	11.2519	67.2299	5,720.00
24/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4164	4	4164	4	0.00
24/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4137	4	4137	4	0.00
24/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4110	4	4110	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
24/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3720	4	3720	4	0.00
24/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3698	4	3698	4	0.00
24/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3675	4	3675	4	0.00
24/01/2023	R209 On 01-February-24			Bond Future	11.37	68.5041	11.3697	68.5041	0.00
24/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6468	6	6468	6	0.00
24/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6437	6	6437	6	0.00
24/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6498	6	6498	6	0.00
24/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2848	3	2848	3	0.00
24/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2863	3	2863	3	0.00
24/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2879	3	2879	3	0.00
24/01/2023	R210 On 02-February-23			Bond Future	223.88	223.8788	223.8836	223.8788	118.00
24/01/2023	R210 On 04-May-23			Bond Future	225.17	225.1638	225.1670	225.1638	386.00
24/01/2023	R210 On 03-August-23			Bond Future	229.82	229.8223	229.8246	229.8223	300.00
24/01/2023	R210 On 02-November-23			Bond Future	231.53	231.5307	231.5325	231.5307	0.00
24/01/2023	R210 On 01-February-24			Bond Future	235.99	235.9819	235.9850	235.9819	0.00
24/01/2023	R213 On 02-February-23			Bond Future	10.18	85.6120	10.1797	85.6120	20,450.00
24/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
24/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1389	1	1389	1	912.00
24/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	692	1	692	1	0.00
24/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	664	1	664	1	0.00
24/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	720	1	720	1	0.00
24/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1099	1	1099	1	0.00
24/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	241	0	241	0	0.00
24/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9009	9	9009	9	0.00
24/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
24/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	499	1	499	1	0.00
24/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	199	0	199	0	0.00
24/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	288	0	288	0	476.00
24/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	519	1	519	1	0.00
24/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	479	1	479	1	0.00
24/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	5080	5	5080	5	0.00
24/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1060	1	1060	1	476.00
24/01/2023	R213 On 04-May-23			Bond Future	10.28	83.7116	10.2802	83.7116	32,873.00

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24/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3411	3	3411	3	0.00
24/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3381	3	3381	3	0.00
24/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3442	3	3442	3	0.00
24/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1279	1	1279	1	0.00
24/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1308	1	1308	1	0.00
24/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1294	1	1294	1	0.00
24/01/2023	R213 On 03-August-23			Bond Future	10.37	85.4237	10.3654	85.4237	0.00
24/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6524	6	6524	6	0.00
24/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6490	6	6490	6	0.00
24/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6557	6	6557	6	0.00
24/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1034	1	1034	1	0.00
24/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1043	1	1043	1	0.00
24/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1025	1	1025	1	0.00
24/01/2023	R213 On 02-November-23			Bond Future	10.45	83.6607	10.4518	83.6607	1,911.00
24/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	4969	5	4969	5	0.00
24/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	4940	5	4940	5	0.00
24/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	4998	5	4998	5	0.00
24/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2043	2	2043	2	0.00
24/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2071	2	2071	2	0.00
24/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2057	2	2057	2	0.00
24/01/2023	R213 On 01-February-24			Bond Future	10.59	85.2480	10.5862	85.2480	0.00
24/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6484	6	6484	6	0.00
24/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6454	6	6454	6	0.00
24/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6424	6	6424	6	0.00
24/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1775	2	1775	2	0.00
24/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1765	2	1765	2	0.00
24/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1754	2	1754	2	0.00
24/01/2023	R214 On 02-February-23			Bond Future	11.25	66.0847	11.2488	66.0847	68,050.00
24/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
24/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
24/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	110	0	110	0	2,300.00
24/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2930	3	2930	3	0.00
24/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	342	0	342	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
24/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2003	2	2003	2	2,300.00
24/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	208	0	208	0	0.00
24/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	325	0	325	0	0.00
24/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	360	0	360	0	0.00
24/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	308	0	308	0	0.00
24/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1290	2	1290	2	0.00
24/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1251	2	1251	2	0.00
24/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2047	2	2047	2	0.00
24/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1581	2	1581	2	0.00
24/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	141	0	141	0	0.00
24/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1213	2	1213	2	0.00
24/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1175	2	1175	2	0.00
24/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	45	0	45	0	0.00
24/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5489	6	5489	6	0.00
24/01/2023	R214 On 02-February-23		Put	Bond Future	33502	34	33502	34	0.00
24/01/2023	R214 On 04-May-23			Bond Future	11.35	64.0613	11.3470	64.0613	22,721.00
24/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2650	2	2650	2	0.00
24/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2593	2	2593	2	0.00
24/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2622	2	2622	2	0.00
24/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2499	3	2499	3	0.00
24/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2524	3	2524	3	0.00
24/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2474	3	2474	3	0.00
24/01/2023	R214 On 03-August-23			Bond Future	11.43	65.3716	11.4346	65.3716	2,980.00
24/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5762	5	5762	5	0.00
24/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5696	5	5696	5	0.00
24/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5729	5	5729	5	0.00
24/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2118	2	2118	2	0.00
24/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2134	2	2134	2	0.00
24/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2103	2	2103	2	0.00
24/01/2023	R214 On 02-November-23			Bond Future	11.52	63.4421	11.5221	63.4421	0.00
24/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4029	4	4029	4	0.00
24/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3975	4	3975	4	0.00
24/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4002	4	4002	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
24/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4328	5	4328	5	0.00
24/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4353	5	4353	5	0.00
24/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4302	5	4302	5	0.00
24/01/2023	R214 On 01-February-24			Bond Future	11.64	64.6450	11.6406	64.6450	0.00
24/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6042	6	6042	6	0.00
24/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6072	6	6072	6	0.00
24/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6101	6	6101	6	0.00
24/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3520	4	3520	4	0.00
24/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3538	4	3538	4	0.00
24/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3557	4	3557	4	0.00
24/01/2023	R248 On 02-February-23			Bond Future	11.25	82.5585	11.2531	82.5585	55,768.00
24/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	1	0	1	0	0.00
24/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	361	0	361	0	0.00
24/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	381	0	381	0	0.00
24/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	445	0	445	0	0.00
24/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	257	0	257	0	2,900.00
24/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2485	2	2485	2	2,900.00
24/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3050	3	3050	3	0.00
24/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	402	0	402	0	0.00
24/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1595	2	1595	2	0.00
24/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1499	2	1499	2	0.00
24/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	107	0	107	0	0.00
24/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	185	0	185	0	0.00
24/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2013	2	2013	2	0.00
24/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1645	2	1645	2	0.00
24/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1695	2	1695	2	0.00
24/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6199	7	6199	7	0.00
24/01/2023	R248 On 04-May-23			Bond Future	11.35	79.6921	11.3536	79.6921	249,804.00
24/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3172	3	3172	3	0.00
24/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3137	3	3137	3	0.00
24/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3207	3	3207	3	0.00
24/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3231	3	3231	3	0.00
24/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3296	4	3296	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
24/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3263	4	3263	4	0.00
24/01/2023	R248 On 03-August-23			Bond Future	11.45	81.2847	11.4465	81.2847	0.00
24/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6921	7	6921	7	0.00
24/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6881	7	6881	7	0.00
24/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6961	7	6961	7	0.00
24/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2787	3	2787	3	0.00
24/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2827	3	2827	3	0.00
24/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2807	3	2807	3	0.00
24/01/2023	R248 On 02-November-23			Bond Future	11.53	78.5658	11.5308	78.5658	0.00
24/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5089	5	5089	5	0.00
24/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5055	5	5055	5	0.00
24/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5021	5	5021	5	0.00
24/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5355	6	5355	6	0.00
24/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5419	6	5419	6	0.00
24/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5387	6	5387	6	0.00
24/01/2023	R248 On 01-February-24			Bond Future	11.64	80.0920	11.6429	80.0920	13,000.00
24/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7497	7	7497	7	0.00
24/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7460	7	7460	7	0.00
24/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7424	7	7424	7	0.00
24/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4352	5	4352	5	0.00
24/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4329	5	4329	5	0.00
24/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4306	5	4306	5	0.00