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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
26/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	2025 On 02-February-23			Bond Future	166.26	166.2569	166.2584	166.2569	5,972.00
26/01/2023	2025 On 04-May-23			Bond Future	169.50	169.4999	169.5002	169.4999	5,237.00
26/01/2023	2025 On 03-August-23			Bond Future	171.26	171.2632	171.2629	171.2632	214.00
26/01/2023	2025 On 02-November-23			Bond Future	174.89	174.8915	174.8909	174.8915	0.00
26/01/2023	2025 On 01-February-24			Bond Future	176.47	176.4730	176.4732	176.4730	0.00
26/01/2023	2029 On 02-February-23			Bond Future	120.59	120.5815	120.5854	120.5815	824.00
26/01/2023	2029 On 04-May-23			Bond Future	121.64	121.6369	121.6400	121.6369	1,045.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	2029 On 03-August-23			Bond Future	124.15	124.1514	124.1540	124.1514	728.00
26/01/2023	2029 On 02-November-23			Bond Future	125.46	125.4539	125.4563	125.4539	0.00
26/01/2023	2029 On 01-February-24			Bond Future	127.87	127.8689	127.8720	127.8689	0.00
26/01/2023	2030 On 02-February-23			Bond Future	9.61	91.8169	9.6081	91.8169	34,414.00
26/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
26/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	2	0	2	0	388.00
26/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8657	8	8657	8	5,000.00
26/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6833	7	6833	7	0.00
26/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	7004	7	7004	7	0.00
26/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1929	2	1929	2	0.00
26/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	1193	1	1193	1	388.00
26/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1633	1	1633	1	0.00
26/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	1044	1	1044	1	0.00
26/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	1	0	1	0	0.00
26/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7815	8	7815	8	5,000.00
26/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1844	2	1844	2	0.00
26/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1886	2	1886	2	0.00
26/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	1081	1	1081	1	0.00
26/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	12	0	12	0	0.00
26/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	619	0	619	0	0.00
26/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	373	1	373	1	102.00
26/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	1974	2	1974	2	0.00
26/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	75	0	75	0	102.00
26/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	47	0	47	0	0.00
26/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
26/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	2746	3	2746	3	0.00
26/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2551	3	2551	3	0.00
26/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
26/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	3887	4	3887	4	0.00
26/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	187	0	187	0	0.00
26/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	148	0	148	0	0.00
26/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	176	0	176	0	0.00
26/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	54	0	54	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
26/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	51	0	51	0	0.00
26/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
26/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
26/01/2023	2030 On 04-May-23			Bond Future	9.70	93.5851	9.7003	93.5851	83,742.00
26/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	12122	12	12122	12	0.00
26/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8493	8	8493	8	0.00
26/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	10101	10	10101	10	0.00
26/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11856	12	11856	12	0.00
26/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4484	4	4484	4	0.00
26/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1711	2	1711	2	150.00
26/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4867	5	4867	5	350.00
26/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7419	7	7419	7	0.00
26/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	4077	4	4077	4	479.00
26/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4415	4	4415	4	0.00
26/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4449	4	4449	4	0.00
26/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1914	2	1914	2	479.00
26/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	2180	2	2180	2	388.00
26/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2770	3	2770	3	1,080.00
26/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	782	1	782	1	388.00
26/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	3934	4	3934	4	0.00
26/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2267	2	2267	2	0.00
26/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1403	2	1403	2	0.00
26/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	1814	2	1814	2	0.00
26/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2054	2	2054	2	0.00
26/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	727	1	727	1	0.00
26/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	736	1	736	1	0.00
26/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	837	1	837	1	0.00
26/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	245	0	245	0	150.00
26/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	622	1	622	1	0.00
26/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	717	1	717	1	0.00
26/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	32	0	32	0	479.00
26/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	80	0	80	0	1,080.00
26/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	166	0	166	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
26/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	27	0	27	0	350.00
26/01/2023	2030 On 03-August-23			Bond Future	9.78	91.4900	9.7763	91.4900	5,629.00
26/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11701	11	11701	11	0.00
26/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	7341	7	7341	7	0.00
26/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12769	12	12769	12	0.00
26/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	7271	7	7271	7	0.00
26/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	4182	4	4182	4	1,012.00
26/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4955	5	4955	5	350.00
26/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	7306	7	7306	7	0.00
26/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	599	1	599	1	0.00
26/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1155	1	1155	1	0.00
26/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	611	1	611	1	0.00
26/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	99	0	99	0	350.00
26/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1450	2	1450	2	0.00
26/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	152	0	152	0	1,012.00
26/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	605	1	605	1	0.00
26/01/2023	2030 On 02-November-23			Bond Future	9.84	93.4085	9.8379	93.4085	149.00
26/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5636	5	5636	5	0.00
26/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5606	5	5606	5	0.00
26/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5576	5	5576	5	0.00
26/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1522	2	1522	2	0.00
26/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1511	2	1511	2	0.00
26/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1500	2	1500	2	0.00
26/01/2023	2030 On 01-February-24			Bond Future	9.95	91.1784	9.9502	91.1784	0.00
26/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	7065	7	7065	7	0.00
26/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	7035	7	7035	7	0.00
26/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	7095	7	7095	7	0.00
26/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1386	1	1386	1	0.00
26/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1402	1	1402	1	0.00
26/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1394	1	1394	1	0.00
26/01/2023	2032 On 02-February-23			Bond Future	10.25	91.0198	10.2539	91.0198	52,050.00
26/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
26/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	12189	12	12189	12	0.00

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26/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	8022	8	8022	8	0.00
26/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	1007	1	1007	1	0.00
26/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	1044	1	1044	1	0.00
26/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	363	0	363	0	0.00
26/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	732	1	732	1	8,000.00
26/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
26/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	59	0	59	0	750.00
26/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	6386	6	6386	6	0.00
26/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	7306	7	7306	7	0.00
26/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1489	1	1489	1	0.00
26/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	2268	2	2268	2	750.00
26/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	6142	6	6142	6	0.00
26/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	503	0	503	0	500.00
26/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	1082	1	1082	1	0.00
26/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	300	0	300	0	0.00
26/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	686	1	686	1	0.00
26/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	8,000.00
26/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	64	0	64	0	0.00
26/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	176	0	176	0	454.00
26/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
26/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
26/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	1881	2	1881	2	0.00
26/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4357	5	4357	5	0.00
26/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	485	1	485	1	0.00
26/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	870	1	870	1	454.00
26/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	315	0	315	0	0.00
26/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	331	0	331	0	0.00
26/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
26/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
26/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5281	5	5281	5	0.00
26/01/2023	2032 On 04-May-23			Bond Future	10.36	88.6128	10.3558	88.6128	181,612.00
26/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	4043	4	4043	4	0.00
26/01/2023	2032 On 04-May-23	11.00	Call	Bond Future	4472	0	4472	0	0.00

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26/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2892	3	2892	3	730.00
26/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	3172	3	3172	3	400.00
26/01/2023	2032 On 04-May-23	9.85	Call	Bond Future	1231	0	1231	0	6,500.00
26/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1585	2	1585	2	730.00
26/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	4008	4	4008	4	0.00
26/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4693	5	4693	5	0.00
26/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5882	6	5882	6	400.00
26/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	14419	14	14419	14	0.00
26/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	4078	4	4078	4	0.00
26/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1326	1	1326	1	0.00
26/01/2023	2032 On 04-May-23	9.85	Put	Bond Future	3945	0	3945	0	0.00
26/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	34	0	34	0	400.00
26/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1088	1	1088	1	730.00
26/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1356	1	1356	1	0.00
26/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3321	3	3321	3	0.00
26/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	1796	2	1796	2	0.00
26/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	1982	2	1982	2	0.00
26/01/2023	2032 On 04-May-23	11.00	Put	Bond Future	1167	0	1167	0	13,000.00
26/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1341	1	1341	1	0.00
26/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	753	1	753	1	0.00
26/01/2023	2032 On 03-August-23			Bond Future	10.44	90.4243	10.4415	90.4243	2,600.00
26/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7586	7	7586	7	0.00
26/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7549	7	7549	7	0.00
26/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7623	7	7623	7	0.00
26/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	8112	8	8112	8	5,000.00
26/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1390	1	1390	1	1,500.00
26/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2832	3	2832	3	1,500.00
26/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3564	4	3564	4	0.00
26/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	5863	6	5863	6	0.00
26/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1010	1	1010	1	0.00
26/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1123	1	1123	1	0.00
26/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1142	1	1142	1	0.00
26/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1133	1	1133	1	0.00

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26/01/2023	2032 On 02-November-23			Bond Future	10.52	88.1590	10.5238	88.1590	0.00
26/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5692	6	5692	6	0.00
26/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5725	6	5725	6	0.00
26/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5757	6	5757	6	0.00
26/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2249	2	2249	2	0.00
26/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2264	2	2264	2	0.00
26/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2279	2	2279	2	0.00
26/01/2023	2032 On 01-February-24			Bond Future	10.65	89.8316	10.6467	89.8316	0.00
26/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7516	7	7516	7	0.00
26/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	7449	7	7449	7	0.00
26/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7483	7	7483	7	0.00
26/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	1880	2	1880	2	0.00
26/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	1891	2	1891	2	0.00
26/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	1868	2	1868	2	0.00
26/01/2023	2033 On 02-February-23			Bond Future	115.33	115.2195	115.3260	115.2195	955.00
26/01/2023	2033 On 04-May-23			Bond Future	116.19	116.0811	116.1888	116.0811	1,470.00
26/01/2023	2033 On 03-August-23			Bond Future	118.59	118.4805	118.5899	118.4805	6,141.00
26/01/2023	2033 On 02-November-23			Bond Future	119.68	119.5729	119.6844	119.5729	0.00
26/01/2023	2033 On 01-February-24			Bond Future	121.99	121.8750	121.9892	121.8750	0.00
26/01/2023	2037 On 02-February-23			Bond Future	11.01	82.2106	11.0141	82.2106	38,564.00
26/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	786	1	786	1	0.00
26/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	968	1	968	1	577.00
26/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	720	1	720	1	0.00
26/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	753	1	753	1	0.00
26/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	5556	5	5556	5	0.00
26/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	594	1	594	1	0.00
26/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	623	1	623	1	0.00
26/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	444	1	444	1	0.00
26/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	1	0	1	0	577.00
26/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	567	1	567	1	0.00
26/01/2023	2037 On 04-May-23			Bond Future	11.12	83.7939	11.1241	83.7939	60,557.00
26/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	13805	14	13805	14	0.00
26/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	3405	3	3405	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
26/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	5163	5	5163	5	400.00
26/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2460	2	2460	2	400.00
26/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5829	6	5829	6	0.00
26/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	3335	3	3335	3	0.00
26/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	2226	2	2226	2	703.00
26/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	3370	3	3370	3	0.00
26/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2263	2	2263	2	0.00
26/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3283	3	3283	3	0.00
26/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2287	2	2287	2	0.00
26/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3028	3	3028	3	0.00
26/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	113	0	113	0	400.00
26/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1355	1	1355	1	0.00
26/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1132	1	1132	1	703.00
26/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2239	2	2239	2	0.00
26/01/2023	2037 On 03-August-23			Bond Future	11.22	81.2483	11.2244	81.2483	71,091.00
26/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	7089	7	7089	7	0.00
26/01/2023	2037 On 03-August-23	10.30	Call	Bond Future	1584	0	1584	0	0.00
26/01/2023	2037 On 03-August-23	11.00	Call	Bond Future	3161	0	3161	0	0.00
26/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	7010	7	7010	7	0.00
26/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	7049	7	7049	7	0.00
26/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	1945	2	1945	2	0.00
26/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	1959	2	1959	2	0.00
26/01/2023	2037 On 03-August-23	11.00	Put	Bond Future	4503	0	4503	0	0.00
26/01/2023	2037 On 03-August-23	10.30	Put	Bond Future	7324	0	7324	0	0.00
26/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	1930	2	1930	2	0.00
26/01/2023	2037 On 02-November-23			Bond Future	11.31	82.9522	11.3136	82.9522	0.00
26/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	5268	5	5268	5	0.00
26/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	5301	5	5301	5	0.00
26/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	5334	5	5334	5	0.00
26/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	3909	4	3909	4	0.00
26/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	3885	4	3885	4	0.00
26/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	3861	4	3861	4	0.00
26/01/2023	2037 On 01-February-24			Bond Future	11.44	80.2724	11.4378	80.2724	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
26/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7886	8	7886	8	0.00
26/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7922	8	7922	8	0.00
26/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7957	8	7957	8	0.00
26/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3089	3	3089	3	0.00
26/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3106	3	3106	3	0.00
26/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3123	3	3123	3	0.00
26/01/2023	2038 On 02-February-23			Bond Future	126.90	129.1408	126.8980	129.1408	1,263.00
26/01/2023	2038 On 04-May-23			Bond Future	129.37	131.6599	129.3725	131.6599	4,627.00
26/01/2023	2038 On 03-August-23			Bond Future	130.09	132.4236	130.0883	132.4236	0.00
26/01/2023	2038 On 02-November-23			Bond Future	132.84	135.2292	132.8443	135.2292	0.00
26/01/2023	2038 On 01-February-24			Bond Future	133.39	135.8229	133.3927	135.8229	0.00
26/01/2023	2040 On 02-February-23			Bond Future	11.17	83.5462	11.1690	83.5462	87,224.00
26/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
26/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
26/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	5608	5	5608	5	0.00
26/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	532	0	532	0	0.00
26/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	559	1	559	1	0.00
26/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	192	0	192	0	0.00
26/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	6598	6	6598	6	0.00
26/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	6771	7	6771	7	0.00
26/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	588	1	588	1	0.00
26/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	813	1	813	1	563.00
26/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	235	0	235	0	388.00
26/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	1626	2	1626	2	0.00
26/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	675	1	675	1	0.00
26/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	1	0	1	0	563.00
26/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	911	1	911	1	0.00
26/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	388.00
26/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
26/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	948	1	948	1	0.00
26/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	987	1	987	1	0.00
26/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	6686	7	6686	7	0.00
26/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	1785	2	1785	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
26/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	6909	7	6909	7	0.00
26/01/2023	2040 On 04-May-23			Bond Future	11.28	85.1551	11.2779	85.1551	47,277.00
26/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	12627	12	12627	12	0.00
26/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3690	4	3690	4	486.00
26/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	6052	6	6052	6	0.00
26/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3430	3	3430	3	0.00
26/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3467	3	3467	3	0.00
26/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	547	1	547	1	388.00
26/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1423	1	1423	1	486.00
26/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1881	2	1881	2	388.00
26/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	2183	2	2183	2	684.00
26/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3504	3	3504	3	0.00
26/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	9445	9	9445	9	0.00
26/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	562	1	562	1	388.00
26/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2530	3	2530	3	0.00
26/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5082	5	5082	5	0.00
26/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	260	0	260	0	486.00
26/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1289	1	1289	1	684.00
26/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	3808	4	3808	4	0.00
26/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4243	4	4243	4	0.00
26/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	8209	8	8209	8	0.00
26/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	2556	3	2556	3	0.00
26/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	2584	3	2584	3	0.00
26/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2400	3	2400	3	0.00
26/01/2023	2040 On 03-August-23			Bond Future	11.38	82.3869	11.3776	82.3869	91,614.00
26/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	7350	7	7350	7	0.00
26/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	7391	7	7391	7	0.00
26/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	7432	7	7432	7	0.00
26/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2279	2	2279	2	0.00
26/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2295	2	2295	2	0.00
26/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2312	2	2312	2	0.00
26/01/2023	2040 On 02-November-23			Bond Future	11.47	84.1148	11.4664	84.1148	84.00
26/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	5345	5	5345	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	5277	5	5277	5	0.00
26/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	5311	5	5311	5	0.00
26/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	4570	5	4570	5	0.00
26/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	4514	5	4514	5	0.00
26/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	4542	5	4542	5	0.00
26/01/2023	2040 On 01-February-24			Bond Future	11.59	81.2065	11.5883	81.2065	3.00
26/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	8186	8	8186	8	0.00
26/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	8149	8	8149	8	0.00
26/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	8112	8	8112	8	0.00
26/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	3740	4	3740	4	0.00
26/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	3720	4	3720	4	0.00
26/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	3701	4	3701	4	0.00
26/01/2023	2044 On 02-February-23			Bond Future	11.23	80.1799	11.2286	80.1799	35,997.00
26/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	24	0	24	0	2,500.00
26/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	648	1	648	1	0.00
26/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	3394	3	3394	3	0.00
26/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	531	1	531	1	0.00
26/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
26/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	202	0	202	0	2,500.00
26/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	4296	4	4296	4	0.00
26/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	503	0	503	0	0.00
26/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	4896	5	4896	5	0.00
26/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	3097	3	3097	3	1,700.00
26/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	381	0	381	0	1,700.00
26/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	477	0	477	0	0.00
26/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1073	1	1073	1	0.00
26/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	46	0	46	0	0.00
26/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	4	0	4	0	4,000.00
26/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	840	1	840	1	0.00
26/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1031	1	1031	1	0.00
26/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	10	0	10	0	0.00
26/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	1754	2	1754	2	0.00
26/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	32	0	32	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	6625	7	6625	7	0.00
26/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	991	1	991	1	0.00
26/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	1248	1	1248	1	0.00
26/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	3331	3	3331	3	0.00
26/01/2023	2044 On 04-May-23			Bond Future	11.33	81.7240	11.3328	81.7240	52,632.00
26/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4638	5	4638	5	0.00
26/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5702	6	5702	6	0.00
26/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3396	3	3396	3	0.00
26/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6819	7	6819	7	0.00
26/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	3324	3	3324	3	0.00
26/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	3360	3	3360	3	0.00
26/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	2790	3	2790	3	0.00
26/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	2819	3	2819	3	0.00
26/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	1971	2	1971	2	4,115.00
26/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1146	1	1146	1	1,500.00
26/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	2761	3	2761	3	0.00
26/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1506	2	1506	2	4,115.00
26/01/2023	2044 On 03-August-23			Bond Future	11.43	79.0110	11.4282	79.0110	21,473.00
26/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	7131	7	7131	7	0.00
26/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	7050	7	7050	7	0.00
26/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	7091	7	7091	7	0.00
26/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	2576	3	2576	3	0.00
26/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	2594	3	2594	3	0.00
26/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2558	3	2558	3	0.00
26/01/2023	2044 On 02-November-23			Bond Future	11.51	80.6680	11.5130	80.6680	0.00
26/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	5162	5	5162	5	0.00
26/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	5196	5	5196	5	0.00
26/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	5230	5	5230	5	0.00
26/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	4867	5	4867	5	0.00
26/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	4897	5	4897	5	0.00
26/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	4926	5	4926	5	0.00
26/01/2023	2044 On 01-February-24			Bond Future	11.63	77.8194	11.6286	77.8194	0.00
26/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7932	8	7932	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7969	8	7969	8	0.00
26/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	8006	8	8006	8	0.00
26/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4027	4	4027	4	0.00
26/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4048	4	4048	4	0.00
26/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4068	4	4068	4	0.00
26/01/2023	2046 On 02-February-23			Bond Future	112.37	113.8019	112.3739	113.8019	5,482.00
26/01/2023	2046 On 04-May-23			Bond Future	112.53	113.9842	112.5277	113.9842	17,311.00
26/01/2023	2046 On 03-August-23			Bond Future	114.85	116.3406	114.8535	116.3406	0.00
26/01/2023	2046 On 02-November-23			Bond Future	115.20	116.7194	115.2006	116.7194	0.00
26/01/2023	2046 On 01-February-24			Bond Future	117.42	118.9650	117.4174	118.9650	0.00
26/01/2023	2050 On 02-February-23			Bond Future	114.25	113.8437	114.2540	113.8437	3,214.00
26/01/2023	2050 On 04-May-23			Bond Future	116.48	116.0643	116.4818	116.0643	13,174.00
26/01/2023	2050 On 03-August-23			Bond Future	116.71	116.2851	116.7108	116.2851	0.00
26/01/2023	2050 On 02-November-23			Bond Future	119.18	118.7489	119.1834	118.7489	0.00
26/01/2023	2050 On 01-February-24			Bond Future	119.24	118.7969	119.2403	118.7969	0.00
26/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	AL37 On 02-February-23			Index Future	874.32	872.1020	874.3160	872.1020	0.00
26/01/2023	AL37 On 04-May-23			Index Future	891.15	888.8970	891.1460	888.8970	0.00
26/01/2023	AL37 On 03-August-23			Index Future	909.35	907.0570	909.3490	907.0570	0.00
26/01/2023	AL37 On 02-November-23			Index Future	928.40	926.0630	928.4010	926.0630	0.00
26/01/2023	AL37 On 01-February-24			Index Future	946.09	943.7020	946.0890	943.7020	0.00
26/01/2023	AL7T On 02-February-23			Index Future	1022.08	1019.3450	1022.0800	1019.3450	0.00
26/01/2023	AL7T On 04-May-23			Index Future	1041.76	1038.9750	1041.7550	1038.9750	0.00
26/01/2023	AL7T On 03-August-23			Index Future	1063.03	1060.2010	1063.0340	1060.2010	0.00
26/01/2023	AL7T On 02-November-23			Index Future	1085.31	1082.4160	1085.3060	1082.4160	0.00
26/01/2023	AL7T On 01-February-24			Index Future	1105.98	1103.0330	1105.9830	1103.0330	0.00
26/01/2023	ALBI On 02-February-23			Index Future	889.72	887.6750	889.7230	887.6750	15.00
26/01/2023	ALBI On 04-May-23			Index Future	906.85	904.7690	906.8500	904.7690	96.00
26/01/2023	ALBI On 03-August-23			Index Future	925.37	923.2540	925.3740	923.2540	0.00
26/01/2023	ALBI On 02-November-23			Index Future	944.76	942.5990	944.7620	942.5990	0.00
26/01/2023	ALBI On 01-February-24			Index Future	962.76	960.5530	962.7610	960.5530	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
26/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2023	ES33 On 02-February-23			Bond Future	11.69	77.6281	11.6923	77.6281	0.00
26/01/2023	ES33 On 04-May-23			Bond Future	11.84	75.3483	11.8359	75.3483	0.00
26/01/2023	ES33 On 03-August-23			Bond Future	11.97	76.9064	11.9660	76.9064	350.00
26/01/2023	ES33 On 02-November-23			Bond Future	12.10	74.7402	12.0974	74.7402	0.00
26/01/2023	ES33 On 01-February-24			Bond Future	12.27	76.1749	12.2722	76.1749	0.00
26/01/2023	ES42 On 02-February-23			Bond Future	12.11	75.5374	12.1111	75.5374	0.00
26/01/2023	ES42 On 04-May-23			Bond Future	12.25	72.7481	12.2470	72.7481	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
26/01/2023	ES42 On 03-August-23			Bond Future	12.37	74.2533	12.3683	74.2533	4,000.00
26/01/2023	ES42 On 02-November-23			Bond Future	12.49	71.5641	12.4904	71.5641	0.00
26/01/2023	ES42 On 01-February-24			Bond Future	12.64	72.9350	12.6421	72.9350	0.00
26/01/2023	GOVI On 02-February-23			GOVI	877.35	875.3470	877.3480	875.3470	139.00
26/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	265080	25	265080	25	0.00
26/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	265280	25	265280	25	0.00
26/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	265180	25	265180	25	0.00
26/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 04-May-23			GOVI	894.24	892.2040	894.2370	892.2040	799.00
26/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	413570	39	413570	39	0.00
26/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	413670	39	413670	39	0.00
26/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	413770	39	413770	39	0.00
26/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 03-August-23			GOVI	912.50	910.4320	912.5020	910.4320	0.00
26/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	752720	73	752720	73	0.00
26/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	752920	73	752920	73	0.00
26/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	752820	73	752820	73	0.00
26/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 02-November-23			GOVI	931.62	929.5090	931.6210	929.5090	0.00
26/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	458210	44	458210	44	0.00
26/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	458110	44	458110	44	0.00
26/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	458010	44	458010	44	0.00
26/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 01-February-24			GOVI	949.37	947.2130	949.3700	947.2130	0.00
26/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	693900	67	693900	67	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
26/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	693800	67	693800	67	0.00
26/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	693700	67	693700	67	0.00
26/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2023	IGOV On 02-February-23			Index Future	323.51	324.6910	323.5140	324.6910	151.00
26/01/2023	IGOV On 04-May-23			Index Future	329.82	331.0240	329.8220	331.0240	654.00
26/01/2023	IGOV On 03-August-23			Index Future	336.64	337.8660	336.6370	337.8660	0.00
26/01/2023	IGOV On 02-November-23			Index Future	343.77	345.0230	343.7680	345.0230	0.00
26/01/2023	IGOV On 01-February-24			Index Future	350.39	351.6710	350.3930	351.6710	0.00
26/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.44	92.4150	7.4350	92.4150	0.00
26/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.3900	7.4700	92.3900	0.00
26/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.58	92.3050	7.5750	92.3050	0.00
26/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.63	92.2900	7.6300	92.2900	0.00
26/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.62	92.2750	7.6200	92.2750	0.00
26/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.57	92.3300	7.5650	92.3300	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
26/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.53	92.3500	7.5250	92.3500	75.00
26/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.34	92.5750	7.3350	92.5750	272.00
26/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.25	92.6150	7.2450	92.6150	0.00
26/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.10	92.8450	7.1000	92.8450	0.00
26/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.10	92.8300	7.1000	92.8300	68.00
26/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.12	92.8200	7.1150	92.8200	0.00
26/01/2023	R035 On 02-February-23			Bond Future	10.80	90.9130	10.7996	90.9130	89,305.00
26/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	6739	7	6739	7	0.00
26/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	13041	13	13041	13	0.00
26/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1665	2	1665	2	976.00
26/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1714	2	1714	2	0.00
26/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	855	1	855	1	0.00
26/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	891	1	891	1	0.00
26/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	15	0	15	0	976.00
26/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	273	0	273	0	388.00
26/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
26/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
26/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
26/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	6523	6	6523	6	0.00
26/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	928	1	928	1	0.00
26/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	210	0	210	0	0.00
26/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	309	0	309	0	0.00
26/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1158	1	1158	1	582.00
26/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3110	3	3110	3	0.00
26/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	1428	2	1428	2	0.00
26/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1245	1	1245	1	0.00
26/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	444	1	444	1	0.00
26/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
26/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	5750	6	5750	6	0.00
26/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	6281	6	6281	6	0.00
26/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	467	1	467	1	0.00
26/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	491	1	491	1	0.00
26/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	160	0	160	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	170	0	170	0	0.00
26/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
26/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6015	6	6015	6	0.00
26/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
26/01/2023	R035 On 04-May-23			Bond Future	10.91	88.1608	10.9056	88.1608	151,960.00
26/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	6076	6	6076	6	0.00
26/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	6378	6	6378	6	0.00
26/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3753	4	3753	4	0.00
26/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1396	1	1396	1	491.00
26/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	518	0	518	0	388.00
26/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	12301	12	12301	12	0.00
26/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	9016	9	9016	9	0.00
26/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3680	4	3680	4	0.00
26/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3716	4	3716	4	0.00
26/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1814	2	1814	2	388.00
26/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3572	3	3572	3	491.00
26/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1691	2	1691	2	770.00
26/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	3153	3	3153	3	770.00
26/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2303	2	2303	2	0.00
26/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	3836	4	3836	4	0.00
26/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	3654	4	3654	4	0.00
26/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	1916	2	1916	2	0.00
26/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	450	0	450	0	388.00
26/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	173	0	173	0	491.00
26/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7109	7	7109	7	0.00
26/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4344	4	4344	4	0.00
26/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2023	2	2023	2	0.00
26/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	915	1	915	1	770.00
26/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	1958	2	1958	2	0.00
26/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	1937	2	1937	2	0.00
26/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	993	1	993	1	1,035.00
26/01/2023	R035 On 03-August-23			Bond Future	11.00	89.9625	10.9989	89.9625	1,500.00
26/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	7231	7	7231	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
26/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	7270	7	7270	7	0.00
26/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	7310	7	7310	7	0.00
26/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	1746	2	1746	2	0.00
26/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	1759	2	1759	2	0.00
26/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	1773	2	1773	2	0.00
26/01/2023	R035 On 02-November-23			Bond Future	11.09	87.3420	11.0926	87.3420	123.00
26/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	5467	5	5467	5	0.00
26/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	5400	5	5400	5	0.00
26/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	5433	5	5433	5	0.00
26/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	3588	4	3588	4	0.00
26/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	3611	4	3611	4	0.00
26/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	3566	4	3566	4	0.00
26/01/2023	R035 On 01-February-24			Bond Future	11.23	89.0000	11.2251	89.0000	0.00
26/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	8081	8	8081	8	0.00
26/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	8010	8	8010	8	0.00
26/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	8046	8	8046	8	0.00
26/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	2877	3	2877	3	0.00
26/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	2893	3	2893	3	0.00
26/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	2861	3	2861	3	0.00
26/01/2023	R186 On 02-February-23			Bond Future	8.09	108.9599	8.0891	108.9599	42,419.00
26/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	898	1	898	1	0.00
26/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	868	1	868	1	0.00
26/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	838	1	838	1	0.00
26/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	51	0	51	0	0.00
26/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	47	0	47	0	0.00
26/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	43	0	43	0	0.00
26/01/2023	R186 On 04-May-23			Bond Future	8.12	111.0583	8.1152	111.0583	100,269.00
26/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1543	1	1543	1	200.00
26/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2622	2	2622	2	0.00
26/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2597	2	2597	2	0.00
26/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2648	2	2648	2	0.00
26/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	349	0	349	0	0.00
26/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	355	0	355	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
26/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	758	1	758	1	200.00
26/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	343	0	343	0	0.00
26/01/2023	R186 On 03-August-23			Bond Future	8.10	108.0218	8.1007	108.0218	0.00
26/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	5071	5	5071	5	0.00
26/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	5019	5	5019	5	0.00
26/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	5045	5	5045	5	0.00
26/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	228	0	228	0	0.00
26/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	230	0	230	0	0.00
26/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	225	0	225	0	0.00
26/01/2023	R186 On 02-November-23			Bond Future	8.06	110.2867	8.0614	110.2867	1,257.00
26/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	4228	4	4228	4	0.00
26/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6634	6	6634	6	0.00
26/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	4205	4	4205	4	0.00
26/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	4250	4	4250	4	0.00
26/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3698	3	3698	3	1,715.00
26/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	552	1	552	1	0.00
26/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	561	1	561	1	0.00
26/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	225	0	225	0	1,715.00
26/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	678	1	678	1	0.00
26/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	557	1	557	1	0.00
26/01/2023	R186 On 01-February-24			Bond Future	8.10	107.0778	8.0971	107.0778	0.00
26/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4283	4	4283	4	0.00
26/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	4242	4	4242	4	0.00
26/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4262	4	4262	4	0.00
26/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	643	1	643	1	0.00
26/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	652	1	652	1	0.00
26/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	648	1	648	1	0.00
26/01/2023	R197 On 02-February-23			Bond Future	329.03	329.0185	329.0253	329.0185	877.00
26/01/2023	R197 On 04-May-23			Bond Future	335.44	335.4363	335.4409	335.4363	282.00
26/01/2023	R197 On 03-August-23			Bond Future	333.31	333.3021	333.3055	333.3021	0.00
26/01/2023	R197 On 02-November-23			Bond Future	340.37	340.3643	340.3672	340.3643	0.00
26/01/2023	R202 On 02-February-23			Bond Future	247.49	247.2651	247.4931	247.2651	1,246.00
26/01/2023	R202 On 04-May-23			Bond Future	252.32	252.0881	252.3190	252.0881	4,903.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	R202 On 03-August-23			Bond Future	252.72	252.4824	252.7169	252.4824	460.00
26/01/2023	R202 On 02-November-23			Bond Future	258.07	257.8318	258.0706	257.8318	0.00
26/01/2023	R202 On 01-February-24			Bond Future	258.09	257.8493	258.0942	257.8493	0.00
26/01/2023	R209 On 02-February-23			Bond Future	10.82	70.2886	10.8183	70.2886	11,626.00
26/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	529	0	529	0	0.00
26/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	479	0	479	0	0.00
26/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	504	0	504	0	0.00
26/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	627	1	627	1	0.00
26/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	684	1	684	1	0.00
26/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	655	1	655	1	0.00
26/01/2023	R209 On 04-May-23			Bond Future	10.92	68.4908	10.9154	68.4908	19,118.00
26/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	4221	4	4221	4	1,000.00
26/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	8027	8	8027	8	0.00
26/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2936	3	2936	3	0.00
26/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2608	2	2608	2	2,500.00
26/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2875	3	2875	3	0.00
26/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2905	3	2905	3	0.00
26/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	589	1	589	1	500.00
26/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1371	1	1371	1	4,500.00
26/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	3598	4	3598	4	0.00
26/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	5631	6	5631	6	0.00
26/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	1947	2	1947	2	0.00
26/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	1968	2	1968	2	0.00
26/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1250	1	1250	1	0.00
26/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2167	2	2167	2	8,250.00
26/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	1926	2	1926	2	0.00
26/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	381	0	381	0	8,500.00
26/01/2023	R209 On 03-August-23			Bond Future	11.00	69.8910	10.9994	69.8910	1,690.00
26/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	6273	6	6273	6	0.00
26/01/2023	R209 On 03-August-23	10.70	Call	Bond Future	2534	0	2534	0	0.00
26/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	6204	6	6204	6	0.00
26/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	6238	6	6238	6	0.00
26/01/2023	R209 On 03-August-23	10.00	Call	Bond Future	1234	0	1234	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
26/01/2023	R209 On 03-August-23	10.00	Put	Bond Future	6683	0	6683	0	0.00
26/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1595	2	1595	2	0.00
26/01/2023	R209 On 03-August-23	10.70	Put	Bond Future	4106	0	4106	0	0.00
26/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1620	2	1620	2	0.00
26/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1607	2	1607	2	0.00
26/01/2023	R209 On 02-November-23			Bond Future	11.08	68.2039	11.0803	68.2039	5,720.00
26/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4641	4	4641	4	0.00
26/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4583	4	4583	4	0.00
26/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4613	4	4613	4	0.00
26/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3306	3	3306	3	0.00
26/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3327	3	3327	3	0.00
26/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3285	3	3285	3	0.00
26/01/2023	R209 On 01-February-24			Bond Future	11.19	69.4981	11.1916	69.4981	0.00
26/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	7020	7	7020	7	0.00
26/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	7051	7	7051	7	0.00
26/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	7083	7	7083	7	0.00
26/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2548	3	2548	3	0.00
26/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2562	3	2562	3	0.00
26/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2576	3	2576	3	0.00
26/01/2023	R210 On 02-February-23			Bond Future	223.37	223.8979	223.3748	223.8979	118.00
26/01/2023	R210 On 04-May-23			Bond Future	224.64	225.1767	224.6417	225.1767	386.00
26/01/2023	R210 On 03-August-23			Bond Future	229.28	229.8316	229.2846	229.8316	300.00
26/01/2023	R210 On 02-November-23			Bond Future	230.98	231.5383	230.9793	231.5383	0.00
26/01/2023	R210 On 01-February-24			Bond Future	235.43	235.9944	235.4258	235.9944	0.00
26/01/2023	R213 On 02-February-23			Bond Future	10.04	86.3133	10.0439	86.3133	20,432.00
26/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
26/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1902	2	1902	2	912.00
26/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	1052	1	1052	1	0.00
26/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	1016	1	1016	1	0.00
26/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	415	0	415	0	0.00
26/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	1089	1	1089	1	0.00
26/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1562	1	1562	1	0.00
26/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9664	9	9664	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
26/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	204	0	204	0	0.00
26/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	96	0	96	0	476.00
26/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	58	0	58	0	0.00
26/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	216	0	216	0	0.00
26/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	193	0	193	0	0.00
26/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4426	5	4426	5	0.00
26/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	580	1	580	1	476.00
26/01/2023	R213 On 04-May-23			Bond Future	10.14	84.4238	10.1389	84.4238	32,891.00
26/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3846	4	3846	4	0.00
26/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3814	4	3814	4	0.00
26/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3879	4	3879	4	0.00
26/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1051	1	1051	1	0.00
26/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1077	1	1077	1	0.00
26/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1064	1	1064	1	0.00
26/01/2023	R213 On 03-August-23			Bond Future	10.22	86.1490	10.2180	86.1490	0.00
26/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	7048	7	7048	7	0.00
26/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	7014	7	7014	7	0.00
26/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	7083	7	7083	7	0.00
26/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	882	1	882	1	0.00
26/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	890	1	890	1	0.00
26/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	874	1	874	1	0.00
26/01/2023	R213 On 02-November-23			Bond Future	10.30	84.4005	10.2977	84.4005	1,911.00
26/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5421	5	5421	5	0.00
26/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5391	5	5391	5	0.00
26/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5451	5	5451	5	0.00
26/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	1806	2	1806	2	0.00
26/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	1831	2	1831	2	0.00
26/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	1819	2	1819	2	0.00
26/01/2023	R213 On 01-February-24			Bond Future	10.42	86.0036	10.4242	86.0036	0.00
26/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6990	7	6990	7	0.00
26/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6959	7	6959	7	0.00
26/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6928	7	6928	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
26/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1574	2	1574	2	0.00
26/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1564	2	1564	2	0.00
26/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1555	2	1555	2	0.00
26/01/2023	R214 On 02-February-23			Bond Future	11.09	67.2051	11.0884	67.2051	68,050.00
26/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
26/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
26/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	218	0	218	0	2,300.00
26/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	3770	4	3770	4	0.00
26/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	619	1	619	1	0.00
26/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	395	0	395	0	0.00
26/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2770	3	2770	3	2,300.00
26/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	591	1	591	1	0.00
26/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	647	1	647	1	0.00
26/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	564	1	564	1	0.00
26/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	666	1	666	1	0.00
26/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	637	1	637	1	0.00
26/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1276	1	1276	1	0.00
26/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	28	0	28	0	0.00
26/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	888	1	888	1	0.00
26/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	610	1	610	1	0.00
26/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	583	1	583	1	0.00
26/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	6	0	6	0	0.00
26/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	4609	5	4609	5	0.00
26/01/2023	R214 On 02-February-23		Put	Bond Future	32622	33	32622	33	0.00
26/01/2023	R214 On 04-May-23			Bond Future	11.18	65.2013	11.1816	65.2013	22,687.00
26/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	3124	3	3124	3	0.00
26/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	3061	3	3061	3	0.00
26/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	3093	3	3093	3	0.00
26/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2075	2	2075	2	0.00
26/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2097	2	2097	2	0.00
26/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2053	2	2053	2	0.00
26/01/2023	R214 On 03-August-23			Bond Future	11.26	66.5338	11.2639	66.5338	2,980.00
26/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	6382	6	6382	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
26/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	6313	6	6313	6	0.00
26/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	6348	6	6348	6	0.00
26/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	1825	2	1825	2	0.00
26/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	1838	2	1838	2	0.00
26/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	1811	2	1811	2	0.00
26/01/2023	R214 On 02-November-23			Bond Future	11.35	64.6281	11.3459	64.6281	0.00
26/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4516	4	4516	4	0.00
26/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4459	4	4459	4	0.00
26/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4488	4	4488	4	0.00
26/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	3883	4	3883	4	0.00
26/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	3907	4	3907	4	0.00
26/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	3859	4	3859	4	0.00
26/01/2023	R214 On 01-February-24			Bond Future	11.46	65.8550	11.4578	65.8550	0.00
26/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6632	7	6632	7	0.00
26/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6663	7	6663	7	0.00
26/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6694	7	6694	7	0.00
26/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3163	3	3163	3	0.00
26/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3180	3	3180	3	0.00
26/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3197	3	3197	3	0.00
26/01/2023	R248 On 02-February-23			Bond Future	11.10	84.0685	11.0979	84.0685	55,768.00
26/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	2	0	2	0	0.00
26/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	647	1	647	1	0.00
26/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	782	1	782	1	0.00
26/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	679	1	679	1	0.00
26/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	474	1	474	1	2,900.00
26/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	3409	3	3409	3	2,900.00
26/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	4029	4	4029	4	0.00
26/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	713	1	713	1	0.00
26/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	838	1	838	1	0.00
26/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	767	1	767	1	0.00
26/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	18	0	18	0	0.00
26/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	40	0	40	0	0.00
26/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1161	1	1161	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
26/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	874	1	874	1	0.00
26/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	912	1	912	1	0.00
26/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	5131	5	5131	5	0.00
26/01/2023	R248 On 04-May-23			Bond Future	11.19	81.2287	11.1934	81.2287	247,047.00
26/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3729	4	3729	4	0.00
26/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3690	4	3690	4	0.00
26/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3768	4	3768	4	0.00
26/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	2705	3	2705	3	0.00
26/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	2762	3	2762	3	0.00
26/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	2734	3	2734	3	0.00
26/01/2023	R248 On 03-August-23			Bond Future	11.28	82.8513	11.2808	82.8513	0.00
26/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7656	8	7656	8	0.00
26/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7614	8	7614	8	0.00
26/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7698	8	7698	8	0.00
26/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2417	2	2417	2	0.00
26/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2452	2	2452	2	0.00
26/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2435	2	2435	2	0.00
26/01/2023	R248 On 02-November-23			Bond Future	11.36	80.1645	11.3595	80.1645	0.00
26/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5682	6	5682	6	0.00
26/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5647	6	5647	6	0.00
26/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5610	6	5610	6	0.00
26/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	4819	5	4819	5	0.00
26/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	4878	5	4878	5	0.00
26/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	4849	5	4849	5	0.00
26/01/2023	R248 On 01-February-24			Bond Future	11.47	81.7229	11.4651	81.7229	13,000.00
26/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	8217	8	8217	8	0.00
26/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	8179	8	8179	8	0.00
26/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	8140	8	8140	8	0.00
26/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	3916	4	3916	4	0.00
26/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	3894	4	3894	4	0.00
26/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	3873	4	3873	4	0.00