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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/01/2023 TO: 31/01/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	2025 On 02-February-23			Bond Future	166.19	166.3557	166.1933	166.3557	5,572.00
31/01/2023	2025 On 04-May-23			Bond Future	169.41	169.5744	169.4080	169.5744	5,237.00
31/01/2023	2025 On 03-August-23			Bond Future	171.04	171.2076	171.0380	171.2076	214.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	2025 On 02-November-23			Bond Future	174.41	174.5778	174.4051	174.5778	0.00
31/01/2023	2025 On 01-February-24			Bond Future	176.07	176.2401	176.0651	176.2401	0.00
31/01/2023	2029 On 02-February-23			Bond Future	120.76	120.5163	120.7631	120.5163	824.00
31/01/2023	2029 On 04-May-23			Bond Future	121.80	121.5515	121.8025	121.5515	1,045.00
31/01/2023	2029 On 03-August-23			Bond Future	124.23	123.9693	124.2252	123.9693	728.00
31/01/2023	2029 On 02-November-23			Bond Future	125.34	125.0828	125.3443	125.0828	0.00
31/01/2023	2029 On 01-February-24			Bond Future	127.82	127.5539	127.8208	127.5539	0.00
31/01/2023	2030 On 02-February-23			Bond Future	9.66	91.7156	91.8632	91.7156	34,304.00
31/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
31/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	0	0	0	0	388.00
31/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8413	8	8	8	5,000.00
31/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6588	6	7	6	0.00
31/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6760	7	7	7	0.00
31/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1641	2	2	2	0.00
31/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	843	1	1	1	388.00
31/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1322	1	1	1	0.00
31/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	682	1	1	1	0.00
31/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	0	0	0	0	0.00
31/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7571	7	8	7	5,000.00
31/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1549	1	2	1	0.00
31/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1595	1	2	1	0.00
31/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	721	1	1	1	0.00
31/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	0	0	0	0	0.00
31/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	264	0	0	0	0.00
31/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	262	0	0	0	102.00
31/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2206	2	2	2	0.00
31/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	9	0	0	0	102.00
31/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	3	0	0	0	0.00
31/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	0	0	0	0	0.00
31/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	2990	3	3	3	0.00
31/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	2793	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	388.00
31/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4131	4	4	4	0.00
31/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	68	0	0	0	0.00
31/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	42	0	0	0	0.00
31/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	61	0	0	0	0.00
31/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	4	0	0	0	0.00
31/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	3	0	0	0	0.00
31/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
31/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
31/01/2023	2030 On 04-May-23			Bond Future	9.76	93.4673	93.6172	93.4673	81,063.00
31/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11859	12	12	12	0.00
31/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	8236	8	8	8	0.00
31/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9840	10	10	10	0.00
31/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11594	11	12	11	0.00
31/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4258	4	4	4	0.00
31/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1567	2	2	2	150.00
31/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4636	5	5	5	350.00
31/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	7167	7	7	7	0.00
31/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3859	4	4	4	479.00
31/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4191	4	4	4	0.00
31/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4225	4	4	4	0.00
31/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1761	2	2	2	479.00
31/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	2016	2	2	2	388.00
31/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2585	3	3	3	1,080.00
31/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	694	1	1	1	388.00
31/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4110	4	4	4	0.00
31/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2387	2	2	2	0.00
31/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1481	2	1	2	0.00
31/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	1913	2	2	2	0.00
31/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2163	2	2	2	0.00
31/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	765	1	1	1	0.00
31/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	775	1	1	1	0.00
31/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	882	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	256	0	0	0	150.00
31/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	654	1	1	1	0.00
31/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	755	1	1	1	0.00
31/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	32	0	0	0	479.00
31/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	83	0	0	0	1,080.00
31/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	172	0	0	0	388.00
31/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	28	0	0	0	350.00
31/01/2023	2030 On 03-August-23			Bond Future	9.85	91.2972	91.4500	91.2972	5,629.00
31/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11413	11	11	11	0.00
31/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	7136	7	7	7	0.00
31/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12466	12	12	12	0.00
31/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	7068	7	7	7	0.00
31/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	4077	4	4	4	1,012.00
31/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4822	5	5	5	350.00
31/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	7102	7	7	7	0.00
31/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	736	1	1	1	0.00
31/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1364	1	1	1	0.00
31/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	749	1	1	1	0.00
31/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	138	0	0	0	350.00
31/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1686	2	2	2	0.00
31/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	204	0	0	0	1,012.00
31/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	743	1	1	1	0.00
31/01/2023	2030 On 02-November-23			Bond Future	9.95	93.0725	93.2284	93.0725	149.00
31/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5326	5	5	5	0.00
31/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5297	5	5	5	0.00
31/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5268	5	5	5	0.00
31/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1701	2	2	2	0.00
31/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1689	2	2	2	0.00
31/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1678	2	2	2	0.00
31/01/2023	2030 On 01-February-24			Bond Future	10.06	90.8847	91.0438	90.8847	0.00
31/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6811	7	7	7	0.00
31/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6782	7	7	7	0.00
31/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6841	7	7	7	0.00

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31/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1579	2	2	2	0.00
31/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1597	2	2	2	0.00
31/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1588	2	2	2	0.00
31/01/2023	2032 On 02-February-23			Bond Future	10.32	90.7189	90.8866	90.7189	51,613.00
31/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
31/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11860	12	12	12	0.00
31/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7693	8	8	8	0.00
31/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	530	0	1	0	0.00
31/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	567	1	1	1	0.00
31/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	58	0	0	0	0.00
31/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	284	0	0	0	8,000.00
31/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
31/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	0	0	0	0	750.00
31/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	6057	6	6	6	0.00
31/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6977	7	7	7	0.00
31/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1034	1	1	1	0.00
31/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1879	2	2	2	750.00
31/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5813	6	6	6	0.00
31/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	125	0	0	0	500.00
31/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	604	1	1	1	0.00
31/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	151	0	0	0	0.00
31/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	637	1	1	1	0.00
31/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	0	0	0	0	8,000.00
31/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	5	0	0	0	0.00
31/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	51	0	0	0	454.00
31/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	0	0	0	0	0.00
31/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	0	0	0	0	8,000.00
31/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2152	2	2	2	0.00
31/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4686	5	5	5	0.00
31/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	365	1	0	1	0.00
31/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	894	1	1	1	454.00
31/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	167	0	0	0	0.00

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31/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	184	0	0	0	0.00
31/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	0	0	0	0	500.00
31/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
31/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5610	6	6	6	0.00
31/01/2023	2032 On 04-May-23			Bond Future	10.42	88.2920	88.4625	88.2920	182,440.00
31/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3761	4	4	4	0.00
31/01/2023	2032 On 04-May-23	11.00	Call	Bond Future	4181	4	4	4	0.00
31/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2645	3	3	3	730.00
31/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2915	3	3	3	400.00
31/01/2023	2032 On 04-May-23	9.85	Call	Bond Future	1075	1	1	1	6,500.00
31/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1403	1	1	1	730.00
31/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3727	4	4	4	0.00
31/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4397	4	4	4	0.00
31/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5567	5	6	5	400.00
31/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	14070	14	14	14	0.00
31/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3796	4	4	4	0.00
31/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1393	2	1	2	0.00
31/01/2023	2032 On 04-May-23	9.85	Put	Bond Future	4139	4	4	4	0.00
31/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	33	0	0	0	400.00
31/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1142	1	1	1	730.00
31/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1425	2	1	2	0.00
31/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3489	4	3	4	0.00
31/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	1889	2	2	2	0.00
31/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2084	2	2	2	0.00
31/01/2023	2032 On 04-May-23	11.00	Put	Bond Future	1225	1	1	1	13,000.00
31/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1409	2	1	2	0.00
31/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	787	1	1	1	0.00
31/01/2023	2032 On 03-August-23			Bond Future	10.52	90.0273	90.2011	90.0273	2,600.00
31/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7274	7	7	7	0.00
31/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7238	7	7	7	0.00
31/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7311	7	7	7	0.00
31/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7791	8	8	8	5,000.00
31/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1293	1	1	1	1,500.00

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31/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2661	3	3	3	1,500.00
31/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	3819	4	4	4	0.00
31/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6192	6	6	6	0.00
31/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1115	1	1	1	0.00
31/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1237	1	1	1	0.00
31/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1257	1	1	1	0.00
31/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1247	1	1	1	0.00
31/01/2023	2032 On 02-November-23			Bond Future	10.64	87.6196	87.7969	87.6196	0.00
31/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5364	5	5	5	0.00
31/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5396	5	5	5	0.00
31/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5427	5	5	5	0.00
31/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2487	3	2	3	0.00
31/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2504	3	3	3	0.00
31/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2520	3	3	3	0.00
31/01/2023	2032 On 01-February-24			Bond Future	10.76	89.3296	89.5106	89.3296	0.00
31/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7442	7	7	7	0.00
31/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	7378	7	7	7	0.00
31/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7410	7	7	7	0.00
31/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2339	2	2	2	0.00
31/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2352	2	2	2	0.00
31/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2326	2	2	2	0.00
31/01/2023	2033 On 02-February-23			Bond Future	114.93	115.1824	114.9322	115.1824	955.00
31/01/2023	2033 On 04-May-23			Bond Future	115.77	116.0251	115.7695	116.0251	1,470.00
31/01/2023	2033 On 03-August-23			Bond Future	118.07	118.3330	118.0722	118.3330	6,141.00
31/01/2023	2033 On 02-November-23			Bond Future	118.98	119.2462	118.9808	119.2462	0.00
31/01/2023	2033 On 01-February-24			Bond Future	121.33	121.6020	121.3316	121.6020	0.00
31/01/2023	2037 On 02-February-23			Bond Future	11.18	81.3861	81.4243	81.3861	38,244.00
31/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	94	0	0	0	0.00
31/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	168	0	0	0	577.00
31/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	73	0	0	0	0.00
31/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	83	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
31/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4547	5	5	5	0.00
31/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	933	1	1	1	0.00
31/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	984	1	1	1	0.00
31/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	654	1	1	1	0.00
31/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	0	0	0	0	577.00
31/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	883	1	1	1	0.00
31/01/2023	2037 On 04-May-23			Bond Future	11.30	82.9405	82.9790	82.9405	60,571.00
31/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12792	13	13	13	0.00
31/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2780	3	3	3	0.00
31/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4396	4	4	4	400.00
31/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	1940	2	2	2	400.00
31/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5022	5	5	5	0.00
31/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2717	3	3	3	0.00
31/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1738	2	2	2	703.00
31/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2748	3	3	3	0.00
31/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2682	3	3	3	0.00
31/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	3834	4	4	4	0.00
31/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2710	3	3	3	0.00
31/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3549	4	4	4	0.00
31/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	140	0	0	0	400.00
31/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1629	2	2	2	0.00
31/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1365	1	1	1	703.00
31/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2655	3	3	3	0.00
31/01/2023	2037 On 03-August-23			Bond Future	11.42	80.3131	80.3523	80.3131	71,091.00
31/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6306	6	6	6	0.00
31/01/2023	2037 On 03-August-23	10.30	Call	Bond Future	1282	1	1	1	1,800.00
31/01/2023	2037 On 03-August-23	11.00	Call	Bond Future	2665	3	3	3	1,800.00
31/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6232	6	6	6	0.00
31/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6269	6	6	6	0.00
31/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2290	2	2	2	0.00
31/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2306	2	2	2	0.00
31/01/2023	2037 On 03-August-23	11.00	Put	Bond Future	5133	5	5	5	0.00
31/01/2023	2037 On 03-August-23	10.30	Put	Bond Future	8148	8	8	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
31/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2273	2	2	2	0.00
31/01/2023	2037 On 02-November-23			Bond Future	11.53	81.8746	81.9147	81.8746	0.00
31/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4590	5	5	5	0.00
31/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4620	5	5	5	0.00
31/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4651	5	5	5	0.00
31/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4502	5	5	5	0.00
31/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4476	5	4	5	0.00
31/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4450	5	4	5	0.00
31/01/2023	2037 On 01-February-24			Bond Future	11.66	79.2175	79.2586	79.2175	0.00
31/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7262	7	7	7	0.00
31/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7296	7	7	7	0.00
31/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7329	7	7	7	0.00
31/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3714	4	4	4	0.00
31/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3733	4	4	4	0.00
31/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3752	4	4	4	0.00
31/01/2023	2038 On 02-February-23			Bond Future	126.30	129.1549	126.2991	129.1549	1,263.00
31/01/2023	2038 On 04-May-23			Bond Future	128.74	131.6539	128.7421	131.6539	4,627.00
31/01/2023	2038 On 03-August-23			Bond Future	129.35	132.3151	129.3459	132.3151	0.00
31/01/2023	2038 On 02-November-23			Bond Future	131.89	134.9196	131.8920	134.9196	0.00
31/01/2023	2038 On 01-February-24			Bond Future	132.49	135.5748	132.4885	135.5748	0.00
31/01/2023	2040 On 02-February-23			Bond Future	11.33	82.7268	82.7676	82.7268	86,260.00
31/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
31/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	388.00
31/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4557	5	5	5	0.00
31/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	27	0	0	0	0.00
31/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	32	0	0	0	0.00
31/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	1	0	0	0	0.00
31/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5548	6	6	6	0.00
31/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5721	6	6	6	0.00
31/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	37	0	0	0	0.00
31/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	96	0	0	0	563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	2	0	0	0	388.00
31/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2442	2	2	2	0.00
31/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1008	1	1	1	0.00
31/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	0	0	0	0	563.00
31/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1409	1	1	1	0.00
31/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	0	0	0	0	388.00
31/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	0	0	0	0	0.00
31/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	1470	2	1	2	0.00
31/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	1532	2	2	2	0.00
31/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7736	8	8	8	0.00
31/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2644	3	3	3	0.00
31/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	7958	8	8	8	0.00
31/01/2023	2040 On 04-May-23			Bond Future	11.45	84.3068	84.3480	84.3068	48,755.00
31/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11598	12	12	12	0.00
31/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3030	3	3	3	486.00
31/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5220	5	5	5	0.00
31/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	2796	3	3	3	0.00
31/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	2829	3	3	3	0.00
31/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	371	0	0	0	388.00
31/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1059	1	1	1	486.00
31/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1441	2	1	2	388.00
31/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1698	2	2	2	684.00
31/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	2862	3	3	3	0.00
31/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8478	9	8	9	0.00
31/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	677	1	1	1	388.00
31/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	2971	3	3	3	0.00
31/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	5801	6	6	6	0.00
31/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	314	0	0	0	486.00
31/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1539	2	2	2	684.00
31/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4406	5	4	5	0.00
31/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	4886	5	5	5	0.00
31/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9115	9	9	9	0.00
31/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3001	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3032	3	3	3	0.00
31/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	2822	3	3	3	0.00
31/01/2023	2040 On 03-August-23			Bond Future	11.56	81.4559	81.4977	81.4559	91,614.00
31/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6553	7	7	7	0.00
31/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6592	7	7	7	0.00
31/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6630	7	7	7	0.00
31/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2647	3	3	3	0.00
31/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2666	3	3	3	0.00
31/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2685	3	3	3	0.00
31/01/2023	2040 On 02-November-23			Bond Future	11.68	83.0394	83.0823	83.0394	84.00
31/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4658	5	5	5	0.00
31/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4595	5	5	5	0.00
31/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4626	5	5	5	0.00
31/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5207	5	5	5	0.00
31/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5146	5	5	5	0.00
31/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5176	5	5	5	0.00
31/01/2023	2040 On 01-February-24			Bond Future	11.80	80.1548	80.1986	80.1548	3.00
31/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7563	8	8	8	0.00
31/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7529	8	8	8	0.00
31/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7494	8	7	8	0.00
31/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4422	5	4	5	0.00
31/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4400	4	4	4	0.00
31/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4379	4	4	4	0.00
31/01/2023	2044 On 02-February-23			Bond Future	11.41	79.2132	79.1561	79.2132	35,997.00
31/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	0	0	0	0	2,500.00
31/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	39	0	0	0	0.00
31/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2203	2	2	2	0.00
31/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	21	0	0	0	0.00
31/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
31/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	1	0	0	0	2,500.00
31/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3121	3	3	3	0.00
31/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	17	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
31/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3726	4	4	4	0.00
31/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	1898	2	2	2	1,700.00
31/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	7	0	0	0	1,700.00
31/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	15	0	0	0	0.00
31/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	1776	2	2	2	0.00
31/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	13	0	0	0	0.00
31/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	0	0	0	0	4,000.00
31/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1396	1	1	1	0.00
31/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	1711	2	2	2	0.00
31/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	0	0	0	0	0.00
31/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2718	3	3	3	0.00
31/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	6	0	0	0	2,500.00
31/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7790	8	8	8	0.00
31/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	1646	2	2	2	0.00
31/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2039	2	2	2	0.00
31/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4472	4	4	4	0.00
31/01/2023	2044 On 04-May-23			Bond Future	11.52	80.7261	80.6676	80.7261	54,558.00
31/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	3836	4	4	4	0.00
31/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	4817	5	5	5	0.00
31/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	2714	3	3	3	0.00
31/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	5867	6	6	6	0.00
31/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2650	3	3	3	0.00
31/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2682	3	3	3	0.00
31/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3312	3	3	3	0.00
31/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3345	3	3	3	0.00
31/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2368	2	2	2	4,115.00
31/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1394	1	1	1	1,500.00
31/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3279	3	3	3	0.00
31/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	1822	2	2	2	4,115.00
31/01/2023	2044 On 03-August-23			Bond Future	11.63	77.9299	77.8703	77.9299	21,473.00
31/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6278	6	6	6	0.00
31/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6202	6	6	6	0.00
31/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6240	6	6	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
31/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3012	3	3	3	0.00
31/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3033	3	3	3	0.00
31/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	2991	3	3	3	0.00
31/01/2023	2044 On 02-November-23			Bond Future	11.74	79.4450	79.3843	79.4450	0.00
31/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4444	5	4	5	0.00
31/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4475	5	4	5	0.00
31/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4506	5	5	5	0.00
31/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5576	6	6	6	0.00
31/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5609	6	6	6	0.00
31/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5641	6	6	6	0.00
31/01/2023	2044 On 01-February-24			Bond Future	11.86	76.6153	76.5535	76.6153	0.00
31/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7267	7	7	7	0.00
31/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7302	7	7	7	0.00
31/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7336	7	7	7	0.00
31/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4775	5	5	5	0.00
31/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4799	5	5	5	0.00
31/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4822	5	5	5	0.00
31/01/2023	2046 On 02-February-23			Bond Future	112.39	113.8154	112.3857	113.8154	5,482.00
31/01/2023	2046 On 04-May-23			Bond Future	112.52	113.9803	112.5222	113.9803	17,311.00
31/01/2023	2046 On 03-August-23			Bond Future	114.76	116.2475	114.7604	116.2475	0.00
31/01/2023	2046 On 02-November-23			Bond Future	114.94	116.4507	114.9351	116.4507	0.00
31/01/2023	2046 On 01-February-24			Bond Future	117.21	118.7509	117.2055	118.7509	0.00
31/01/2023	2050 On 02-February-23			Bond Future	112.86	113.6560	112.8565	113.6560	3,214.00
31/01/2023	2050 On 04-May-23			Bond Future	115.04	115.8550	115.0395	115.8550	13,174.00
31/01/2023	2050 On 03-August-23			Bond Future	115.15	115.9818	115.1503	115.9818	0.00
31/01/2023	2050 On 02-November-23			Bond Future	117.42	118.2647	117.4170	118.2647	0.00
31/01/2023	2050 On 01-February-24			Bond Future	117.50	118.3629	117.4995	118.3629	0.00
31/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	AL37 On 02-February-23			Index Future	873.62	872.8890	873.6170	872.8890	0.00
31/01/2023	AL37 On 04-May-23			Index Future	890.29	889.5520	890.2890	889.5520	0.00
31/01/2023	AL37 On 03-August-23			Index Future	907.78	907.0310	907.7820	907.0310	0.00
31/01/2023	AL37 On 02-November-23			Index Future	925.45	924.6840	925.4500	924.6840	0.00
31/01/2023	AL37 On 01-February-24			Index Future	943.54	942.7550	943.5380	942.7550	0.00
31/01/2023	AL7T On 02-February-23			Index Future	1018.87	1017.1130	1018.8710	1017.1130	0.00
31/01/2023	AL7T On 04-May-23			Index Future	1038.32	1036.5290	1038.3150	1036.5290	0.00
31/01/2023	AL7T On 03-August-23			Index Future	1058.72	1056.8960	1058.7160	1056.8960	0.00
31/01/2023	AL7T On 02-November-23			Index Future	1079.32	1077.4650	1079.3220	1077.4650	0.00
31/01/2023	AL7T On 01-February-24			Index Future	1100.42	1098.5220	1100.4170	1098.5220	0.00
31/01/2023	ALBI On 02-February-23			Index Future	883.32	882.4630	883.3190	882.4630	5.00
31/01/2023	ALBI On 04-May-23			Index Future	900.18	899.3090	900.1770	899.3090	111.00
31/01/2023	ALBI On 03-August-23			Index Future	917.86	916.9800	917.8640	916.9800	0.00
31/01/2023	ALBI On 02-November-23			Index Future	935.73	934.8250	935.7280	934.8250	0.00
31/01/2023	ALBI On 01-February-24			Index Future	954.02	953.0950	954.0170	953.0950	0.00
31/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2023	ES33 On 02-February-23			Bond Future	11.84	77.1174	77.1749	77.1174	0.00
31/01/2023	ES33 On 04-May-23			Bond Future	11.99	74.8157	74.8739	74.8157	0.00
31/01/2023	ES33 On 03-August-23			Bond Future	12.14	76.3040	76.3633	76.3040	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	ES33 On 02-November-23			Bond Future	12.30	74.0123	74.0729	74.0123	0.00
31/01/2023	ES33 On 01-February-24			Bond Future	12.48	75.4731	75.5350	75.4731	0.00
31/01/2023	ES42 On 02-February-23			Bond Future	12.27	74.7677	74.8052	74.7677	0.00
31/01/2023	ES42 On 04-May-23			Bond Future	12.42	71.9517	71.9895	71.9517	0.00
31/01/2023	ES42 On 03-August-23			Bond Future	12.55	73.3832	73.4218	73.3832	4,000.00
31/01/2023	ES42 On 02-November-23			Bond Future	12.70	70.5653	70.6046	70.5653	0.00
31/01/2023	ES42 On 01-February-24			Bond Future	12.86	71.9571	71.9974	71.9571	0.00
31/01/2023	GOVI On 02-February-23			GOVI	871.12	870.2130	871.1200	870.2130	95.00
31/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	202800	19	20	19	0.00
31/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	203000	19	20	19	0.00
31/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	202900	19	20	19	0.00
31/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 04-May-23			GOVI	887.74	886.8240	887.7440	886.8240	842.00
31/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	348640	34	35	34	0.00
31/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	348740	34	35	34	0.00
31/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	348840	34	35	34	0.00
31/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 03-August-23			GOVI	905.19	904.2500	905.1870	904.2500	0.00
31/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	679570	67	68	67	0.00
31/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	679770	67	68	67	0.00
31/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	679670	67	68	67	0.00
31/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
31/01/2023	GOVI On 02-November-23			GOVI	922.81	921.8480	922.8050	921.8480	0.00
31/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	370050	36	37	36	0.00
31/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	369950	36	37	36	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
31/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	369850		36	37	36	0.00
31/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0		0	0	0	0.00
31/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0		0	0	0	0.00
31/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0		0	0	0	0.00
31/01/2023	GOVI On 01-February-24			GOVI	940.84		939.8640	940.8410	939.8640	0.00
31/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	608610		60	61	60	0.00
31/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	608510		60	61	60	0.00
31/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	608410		60	61	60	0.00
31/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0		0	0	0	0.00
31/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0		0	0	0	0.00
31/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0		0	0	0	0.00
31/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
31/01/2023	IGOV On 02-February-23			Index Future	322.43		324.4640	322.4310	324.4640	151.00
31/01/2023	IGOV On 04-May-23			Index Future	328.67		330.7390	328.6650	330.7390	656.00
31/01/2023	IGOV On 03-August-23			Index Future	335.20		337.3170	335.2020	337.3170	0.00
31/01/2023	IGOV On 02-November-23			Index Future	341.80		343.9590	341.8030	343.9590	0.00
31/01/2023	IGOV On 01-February-24			Index Future	348.56		350.7570	348.5590	350.7570	0.00
31/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54		86.5400	86.5400	86.5400	0.00
31/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17		92.1700	92.1700	92.1700	0.00
31/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88		94.8800	94.8800	94.8800	0.00
31/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28		80.2800	80.2800	80.2800	0.00
31/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82		76.8200	76.8200	76.8200	0.00
31/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24		75.2400	75.2400	75.2400	0.00
31/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27		77.2700	77.2700	77.2700	0.00
31/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30		81.3000	81.3000	81.3000	0.00
31/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80		79.8000	79.8000	79.8000	0.00
31/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86		81.8600	81.8600	81.8600	0.00
31/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61		87.6100	87.6100	87.6100	0.00
31/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94		87.9400	87.9400	87.9400	0.00
31/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89		80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.48	92.5350	92.5250	92.5350	0.00
31/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5250	92.5200	92.5250	0.00
31/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.59	92.4100	92.4150	92.4100	0.00
31/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.58	92.3900	92.4250	92.3900	0.00
31/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.58	92.3850	92.4200	92.3850	0.00
31/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.55	92.4300	92.4550	92.4300	0.00
31/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.52	92.4500	92.4800	92.4500	75.00
31/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.30	92.6950	92.7050	92.6950	272.00
31/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.26	92.7550	92.7400	92.7550	0.00
31/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.04	92.9800	92.9600	92.9800	0.00
31/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.04	92.9700	92.9600	92.9700	68.00
31/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.05	92.9700	92.9500	92.9700	0.00
31/01/2023	R035 On 02-February-23			Bond Future	10.93	90.2180	90.3459	90.2180	89,305.00
31/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5982	6	6	6	0.00
31/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12284	12	12	12	0.00
31/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	841	1	1	1	976.00
31/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	888	1	1	1	0.00
31/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	189	0	0	0	0.00
31/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	210	0	0	0	0.00
31/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	976.00
31/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	7	0	0	0	388.00
31/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
31/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	0	0	0	0	0.00
31/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	0	0	0	0	388.00
31/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5766	6	6	6	0.00
31/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	232	0	0	0	0.00
31/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	3	0	0	0	0.00
31/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	11	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
31/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	1617	2	2	2	582.00
31/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	3852	4	4	4	0.00
31/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	1978	2	2	2	0.00
31/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	1737	2	2	2	0.00
31/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	505	1	1	1	0.00
31/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
31/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6507	7	7	7	0.00
31/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7038	7	7	7	0.00
31/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	543	1	1	1	0.00
31/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	582	1	1	1	0.00
31/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	92	0	0	0	582.00
31/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	103	0	0	0	0.00
31/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	0	0	0	0	388.00
31/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	6772	7	7	7	0.00
31/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	0	0	0	0	0.00
31/01/2023	R035 On 04-May-23			Bond Future	11.04	87.4385	87.5684	87.4385	154,540.00
31/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5436	5	5	5	0.00
31/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5727	6	6	6	0.00
31/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3230	3	3	3	0.00
31/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1102	1	1	1	491.00
31/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	375	0	0	0	388.00
31/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11541	11	12	11	0.00
31/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8298	8	8	8	0.00
31/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3162	3	3	3	0.00
31/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3196	3	3	3	0.00
31/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1467	1	1	1	388.00
31/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3062	3	3	3	491.00
31/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1358	1	1	1	770.00
31/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2675	3	3	3	770.00
31/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2610	3	3	3	0.00
31/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4289	4	4	4	0.00
31/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4092	4	4	4	0.00
31/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2179	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	517	1	1	1	388.00
31/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	198	0	0	0	491.00
31/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	7751	8	8	8	0.00
31/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	4836	5	5	5	0.00
31/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2299	2	2	2	0.00
31/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1050	1	1	1	770.00
31/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2226	2	2	2	0.00
31/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2202	2	2	2	0.00
31/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1138	1	1	1	1,035.00
31/01/2023	R035 On 03-August-23			Bond Future	11.15	89.1569	89.2893	89.1569	2,561.00
31/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6607	7	7	7	0.00
31/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6645	7	7	7	0.00
31/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6683	7	7	7	0.00
31/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	1989	2	2	2	0.00
31/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2004	2	2	2	0.00
31/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2019	2	2	2	0.00
31/01/2023	R035 On 02-November-23			Bond Future	11.27	86.3885	86.5236	86.3885	123.00
31/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4898	5	5	5	0.00
31/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4835	5	5	5	0.00
31/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4866	5	5	5	0.00
31/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4040	4	4	4	0.00
31/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4065	4	4	4	0.00
31/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4016	4	4	4	0.00
31/01/2023	R035 On 01-February-24			Bond Future	11.40	88.0748	88.2127	88.0748	0.00
31/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7523	8	8	8	0.00
31/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7455	7	7	7	0.00
31/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7489	8	7	8	0.00
31/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3312	3	3	3	0.00
31/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3329	4	3	4	0.00
31/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3295	3	3	3	0.00
31/01/2023	R186 On 02-February-23			Bond Future	8.11	109.0531	109.1581	109.0531	41,219.00
31/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	779	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	745	1	1	1	0.00
31/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	712	1	1	1	0.00
31/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	4	0	0	0	0.00
31/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	3	0	0	0	0.00
31/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	3	0	0	0	0.00
31/01/2023	R186 On 04-May-23			Bond Future	8.15	111.1359	111.2424	111.1359	100,579.00
31/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1419	1	1	1	200.00
31/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2496	2	2	2	0.00
31/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2470	2	2	2	0.00
31/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2521	2	3	2	0.00
31/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	320	0	0	0	0.00
31/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	326	0	0	0	0.00
31/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	732	1	1	1	200.00
31/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	314	0	0	0	0.00
31/01/2023	R186 On 03-August-23			Bond Future	8.16	108.0158	108.1242	108.0158	0.00
31/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4885	5	5	5	0.00
31/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4833	5	5	5	0.00
31/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4859	5	5	5	0.00
31/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	227	0	0	0	0.00
31/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	230	0	0	0	0.00
31/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	224	0	0	0	0.00
31/01/2023	R186 On 02-November-23			Bond Future	8.19	110.1164	110.2271	110.1164	1,257.00
31/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3910	4	4	4	0.00
31/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6291	6	6	6	0.00
31/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3888	4	4	4	0.00
31/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3932	4	4	4	0.00
31/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3391	3	3	3	1,715.00
31/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	587	1	1	1	0.00
31/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	597	1	1	1	0.00
31/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	235	0	0	0	1,715.00
31/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	724	1	1	1	0.00
31/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	592	1	1	1	0.00
31/01/2023	R186 On 01-February-24			Bond Future	8.21	106.9625	107.0756	106.9625	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
31/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	4063	4	4	4	0.00
31/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	4023	4	4	4	0.00
31/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	4043	4	4	4	0.00
31/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	726	1	1	1	0.00
31/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	736	1	1	1	0.00
31/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	730	1	1	1	0.00
31/01/2023	R197 On 02-February-23			Bond Future	329.14	329.1414	329.1408	329.1414	773.00
31/01/2023	R197 On 04-May-23			Bond Future	335.51	335.5098	335.5074	335.5098	282.00
31/01/2023	R197 On 03-August-23			Bond Future	333.12	333.1181	333.1162	333.1181	0.00
31/01/2023	R197 On 02-November-23			Bond Future	339.67	339.6746	339.6732	339.6746	0.00
31/01/2023	R202 On 02-February-23			Bond Future	246.69	247.0772	246.6930	247.0772	1,246.00
31/01/2023	R202 On 04-May-23			Bond Future	251.46	251.8576	251.4648	251.8576	4,903.00
31/01/2023	R202 On 03-August-23			Bond Future	251.65	252.0524	251.6518	252.0524	460.00
31/01/2023	R202 On 02-November-23			Bond Future	256.61	257.0138	256.6059	257.0138	0.00
31/01/2023	R202 On 01-February-24			Bond Future	256.73	257.1453	256.7315	257.1453	0.00
31/01/2023	R209 On 02-February-23			Bond Future	10.96	69.7281	69.7870	69.7281	11,626.00
31/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	50	0	0	0	0.00
31/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	37	0	0	0	0.00
31/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	43	0	0	0	0.00
31/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	922	1	1	1	0.00
31/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1016	1	1	1	0.00
31/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	968	1	1	1	0.00
31/01/2023	R209 On 04-May-23			Bond Future	11.07	67.9087	67.9684	67.9087	18,758.00
31/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3633	4	4	4	1,000.00
31/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7297	7	7	7	0.00
31/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2442	2	2	2	0.00
31/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2145	2	2	2	2,500.00
31/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2387	2	2	2	0.00
31/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2415	2	2	2	0.00
31/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	418	0	0	0	500.00
31/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1058	1	1	1	4,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4085	4	4	4	0.00
31/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6259	6	6	6	0.00
31/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2256	2	2	2	0.00
31/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2280	2	2	2	0.00
31/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1462	1	1	1	0.00
31/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2503	3	3	3	8,250.00
31/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2233	2	2	2	0.00
31/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	451	0	0	0	8,500.00
31/01/2023	R209 On 03-August-23			Bond Future	11.17	69.2434	69.3042	69.2434	1,690.00
31/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5651	6	6	6	0.00
31/01/2023	R209 On 03-August-23	10.70	Call	Bond Future	2161	2	2	2	1,800.00
31/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5586	6	6	6	0.00
31/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5619	6	6	6	0.00
31/01/2023	R209 On 03-August-23	10.00	Call	Bond Future	1012	1	1	1	1,800.00
31/01/2023	R209 On 03-August-23	10.00	Put	Bond Future	7330	7	7	7	0.00
31/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	1843	2	2	2	0.00
31/01/2023	R209 On 03-August-23	10.70	Put	Bond Future	4603	5	5	5	0.00
31/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	1871	2	2	2	0.00
31/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	1857	2	2	2	0.00
31/01/2023	R209 On 02-November-23			Bond Future	11.28	67.4396	67.5017	67.4396	5,720.00
31/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4097	4	4	4	0.00
31/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4043	4	4	4	0.00
31/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4070	4	4	4	0.00
31/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3754	4	4	4	0.00
31/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3777	4	4	4	0.00
31/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3731	4	4	4	0.00
31/01/2023	R209 On 01-February-24			Bond Future	11.39	68.7558	68.8193	68.7558	0.00
31/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6527	7	7	7	0.00
31/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6556	7	7	7	0.00
31/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6586	7	7	7	0.00
31/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	3024	3	3	3	0.00
31/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	3040	3	3	3	0.00
31/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	3056	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R210 On 02-February-23			Bond Future	222.99	222.7508	222.9927	222.7508	118.00
31/01/2023	R210 On 04-May-23			Bond Future	224.22	223.9721	224.2177	223.9721	386.00
31/01/2023	R210 On 03-August-23			Bond Future	228.68	228.4273	228.6775	228.4273	300.00
31/01/2023	R210 On 02-November-23			Bond Future	230.02	229.7631	230.0194	229.7631	0.00
31/01/2023	R210 On 01-February-24			Bond Future	234.56	234.3017	234.5636	234.3017	0.00
31/01/2023	R213 On 02-February-23			Bond Future	10.09	86.1391	86.3144	86.1391	20,057.00
31/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
31/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1625	1	2	1	912.00
31/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	697	1	1	1	0.00
31/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	658	1	1	1	0.00
31/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	116	0	0	0	0.00
31/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	737	1	1	1	0.00
31/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1256	1	1	1	0.00
31/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9440	9	9	9	0.00
31/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
31/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	73	0	0	0	0.00
31/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	13	0	0	0	476.00
31/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	4	0	0	0	0.00
31/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	82	0	0	0	0.00
31/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	65	0	0	0	0.00
31/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4649	5	5	5	0.00
31/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	504	1	1	1	476.00
31/01/2023	R213 On 04-May-23			Bond Future	10.19	84.2329	84.4112	84.2329	33,266.00
31/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3647	4	4	4	0.00
31/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3615	4	4	4	0.00
31/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3679	4	4	4	0.00
31/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1092	1	1	1	0.00
31/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1119	1	1	1	0.00
31/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1106	1	1	1	0.00
31/01/2023	R213 On 03-August-23			Bond Future	10.29	85.8883	86.0700	85.8883	0.00
31/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6859	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6826	7	7	7	0.00
31/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6893	7	7	7	0.00
31/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1005	1	1	1	0.00
31/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1013	1	1	1	0.00
31/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	996	1	1	1	0.00
31/01/2023	R213 On 02-November-23			Bond Future	10.40	84.0077	84.1931	84.0077	1,911.00
31/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5170	5	5	5	0.00
31/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5141	5	5	5	0.00
31/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5200	5	5	5	0.00
31/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2000	2	2	2	0.00
31/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2026	2	2	2	0.00
31/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2013	2	2	2	0.00
31/01/2023	R213 On 01-February-24			Bond Future	10.52	85.6478	85.8369	85.6478	0.00
31/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6904	7	7	7	0.00
31/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6874	7	7	7	0.00
31/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6845	7	7	7	0.00
31/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1899	2	2	2	0.00
31/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1889	2	2	2	0.00
31/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1878	2	2	2	0.00
31/01/2023	R214 On 02-February-23			Bond Future	11.25	66.4580	66.4920	66.4580	68,050.00
31/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
31/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	0	0	0	0	0.00
31/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	2	0	0	0	2,300.00
31/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2878	3	3	3	0.00
31/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	60	0	0	0	0.00
31/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	15	0	0	0	0.00
31/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	1860	2	2	2	2,300.00
31/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	53	0	0	0	0.00
31/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	69	0	0	0	0.00
31/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	46	0	0	0	0.00
31/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1034	1	1	1	0.00
31/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	985	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	1946	2	2	2	0.00
31/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	5	0	0	0	0.00
31/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1394	1	1	1	0.00
31/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	937	1	1	1	0.00
31/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	891	1	1	1	0.00
31/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	0	0	0	0	0.00
31/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5495	6	5	6	0.00
31/01/2023	R214 On 02-February-23		Put	Bond Future	33508	34	34	34	0.00
31/01/2023	R214 On 04-May-23			Bond Future	11.35	64.4297	64.4639	64.4297	22,932.00
31/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2569	3	3	3	0.00
31/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2512	3	3	3	0.00
31/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2541	3	3	3	0.00
31/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2436	2	2	2	0.00
31/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2461	3	2	3	0.00
31/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2412	2	2	2	0.00
31/01/2023	R214 On 03-August-23			Bond Future	11.45	65.6959	65.7307	65.6959	2,980.00
31/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5700	6	6	6	0.00
31/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5634	6	6	6	0.00
31/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5667	6	6	6	0.00
31/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2126	2	2	2	0.00
31/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2141	2	2	2	0.00
31/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2111	2	2	2	0.00
31/01/2023	R214 On 02-November-23			Bond Future	11.55	63.6761	63.7117	63.6761	0.00
31/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	3945	4	4	4	0.00
31/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	3892	4	4	4	0.00
31/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	3918	4	4	4	0.00
31/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4412	5	4	5	0.00
31/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4439	5	4	5	0.00
31/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4386	4	4	4	0.00
31/01/2023	R214 On 01-February-24			Bond Future	11.67	64.9190	64.9554	64.9190	0.00
31/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6128	6	6	6	0.00
31/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6157	6	6	6	0.00
31/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6186	6	6	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
31/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3741	4	4	4	0.00
31/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3760	4	4	4	0.00
31/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3779	4	4	4	0.00
31/01/2023	R248 On 02-February-23			Bond Future	11.26	82.8876	82.9638	82.8876	54,438.00
31/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	41	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	72	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	47	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	15	0	0	0	2,900.00
31/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2229	2	2	2	2,900.00
31/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	2865	3	3	3	0.00
31/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	55	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1327	1	1	1	0.00
31/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1205	1	1	1	0.00
31/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	1	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	8	0	0	0	0.00
31/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	1850	2	2	2	0.00
31/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1390	2	1	2	0.00
31/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1453	2	1	2	0.00
31/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6277	6	6	6	0.00
31/01/2023	R248 On 04-May-23			Bond Future	11.37	80.0124	80.0895	80.0124	247,597.00
31/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	2958	3	3	3	0.00
31/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	2923	3	3	3	0.00
31/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	2993	3	3	3	0.00
31/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3112	3	3	3	0.00
31/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3177	3	3	3	0.00
31/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3145	3	3	3	0.00
31/01/2023	R248 On 03-August-23			Bond Future	11.47	81.5473	81.6259	81.5473	0.00
31/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	6794	7	7	7	0.00
31/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	6754	7	7	7	0.00
31/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	6834	7	7	7	0.00
31/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2821	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2862	3	3	3	0.00
31/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2842	3	3	3	0.00
31/01/2023	R248 On 02-November-23			Bond Future	11.57	78.7136	78.7938	78.7136	0.00
31/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	4963	5	5	5	0.00
31/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	4930	5	5	5	0.00
31/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	4896	5	5	5	0.00
31/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5514	6	6	6	0.00
31/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5579	6	6	6	0.00
31/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5547	6	6	6	0.00
31/01/2023	R248 On 01-February-24			Bond Future	11.68	80.2870	80.3688	80.2870	13,000.00
31/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7692	7	8	7	0.00
31/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7656	7	8	7	0.00
31/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7620	7	8	7	0.00
31/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4795	5	5	5	0.00
31/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4771	5	5	5	0.00
31/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4747	5	5	5	0.00