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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
19/01/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	2025 On 02-February-23			Bond Future	166.38	166.3415	166.3756	166.3415	6,322.00
19/01/2023	2025 On 04-May-23			Bond Future	169.63	169.5964	169.6299	169.5964	4,823.00
19/01/2023	2025 On 03-August-23			Bond Future	171.32	171.2890	171.3227	171.2890	214.00
19/01/2023	2025 On 02-November-23			Bond Future	174.79	174.7514	174.7859	174.7514	0.00
19/01/2023	2025 On 01-February-24			Bond Future	176.52	176.4876	176.5229	176.4876	0.00
19/01/2023	2029 On 02-February-23			Bond Future	120.90	121.3089	120.8995	121.3089	1,476.00
19/01/2023	2029 On 04-May-23			Bond Future	121.97	122.3860	121.9676	122.3860	387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	2029 On 03-August-23			Bond Future	124.44	124.8637	124.4365	124.8637	728.00
19/01/2023	2029 On 02-November-23			Bond Future	125.62	126.0596	125.6238	126.0596	0.00
19/01/2023	2029 On 01-February-24			Bond Future	128.16	128.6033	128.1590	128.6033	0.00
19/01/2023	2030 On 02-February-23			Bond Future	9.74	91.8502	9.7419	91.8502	37,934.00
19/01/2023	2030 On 02-February-23	8.81	Call	Bond Future	0	0	0	0	102.00
19/01/2023	2030 On 02-February-23	9.08	Call	Bond Future	6	0	6	0	388.00
19/01/2023	2030 On 02-February-23	11.55	Call	Bond Future	8026	8	8026	8	5,000.00
19/01/2023	2030 On 02-February-23	11.12	Call	Bond Future	6203	7	6203	7	0.00
19/01/2023	2030 On 02-February-23	11.16	Call	Bond Future	6375	7	6375	7	0.00
19/01/2023	2030 On 02-February-23	10.01	Call	Bond Future	1545	2	1545	2	0.00
19/01/2023	2030 On 02-February-23	9.83	Call	Bond Future	955	1	955	1	388.00
19/01/2023	2030 On 02-February-23	9.94	Call	Bond Future	1302	2	1302	2	0.00
19/01/2023	2030 On 02-February-23	9.79	Call	Bond Future	842	1	842	1	0.00
19/01/2023	2030 On 02-February-23	9.04	Call	Bond Future	3	0	3	0	0.00
19/01/2023	2030 On 02-February-23	11.35	Call	Bond Future	7184	8	7184	8	5,000.00
19/01/2023	2030 On 02-February-23	9.99	Call	Bond Future	1474	2	1474	2	0.00
19/01/2023	2030 On 02-February-23	10.00	Call	Bond Future	1509	2	1509	2	0.00
19/01/2023	2030 On 02-February-23	9.80	Call	Bond Future	870	1	870	1	0.00
19/01/2023	2030 On 02-February-23	9.20	Call	Bond Future	25	0	25	0	0.00
19/01/2023	2030 On 02-February-23	9.66	Call	Bond Future	522	1	522	1	0.00
19/01/2023	2030 On 02-February-23	9.66	Put	Bond Future	908	1	908	1	102.00
19/01/2023	2030 On 02-February-23	9.20	Put	Bond Future	2619	2	2619	2	0.00
19/01/2023	2030 On 02-February-23	9.94	Put	Bond Future	376	0	376	0	102.00
19/01/2023	2030 On 02-February-23	10.01	Put	Bond Future	295	0	295	0	0.00
19/01/2023	2030 On 02-February-23	11.35	Put	Bond Future	1	0	1	0	0.00
19/01/2023	2030 On 02-February-23	9.04	Put	Bond Future	3381	3	3381	3	0.00
19/01/2023	2030 On 02-February-23	9.08	Put	Bond Future	3187	3	3187	3	0.00
19/01/2023	2030 On 02-February-23	11.16	Put	Bond Future	2	0	2	0	388.00
19/01/2023	2030 On 02-February-23	8.81	Put	Bond Future	4519	4	4519	4	0.00
19/01/2023	2030 On 02-February-23	9.79	Put	Bond Future	616	0	616	0	0.00
19/01/2023	2030 On 02-February-23	9.83	Put	Bond Future	542	0	542	0	0.00
19/01/2023	2030 On 02-February-23	9.80	Put	Bond Future	597	0	597	0	0.00
19/01/2023	2030 On 02-February-23	9.99	Put	Bond Future	316	0	316	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
19/01/2023	2030 On 02-February-23	10.00	Put	Bond Future	305	0	305	0	0.00
19/01/2023	2030 On 02-February-23	11.12	Put	Bond Future	2	0	2	0	0.00
19/01/2023	2030 On 02-February-23	11.55	Put	Bond Future	0	0	0	0	0.00
19/01/2023	2030 On 04-May-23			Bond Future	9.84	93.6248	9.8395	93.6248	82,693.00
19/01/2023	2030 On 04-May-23	12.57	Call	Bond Future	11507	12	11507	12	0.00
19/01/2023	2030 On 04-May-23	11.62	Call	Bond Future	7944	8	7944	8	0.00
19/01/2023	2030 On 04-May-23	12.04	Call	Bond Future	9515	10	9515	10	0.00
19/01/2023	2030 On 04-May-23	12.50	Call	Bond Future	11244	12	11244	12	0.00
19/01/2023	2030 On 04-May-23	10.54	Call	Bond Future	4088	4	4088	4	0.00
19/01/2023	2030 On 04-May-23	9.58	Call	Bond Future	1528	2	1528	2	150.00
19/01/2023	2030 On 04-May-23	10.65	Call	Bond Future	4450	5	4450	5	350.00
19/01/2023	2030 On 04-May-23	11.34	Call	Bond Future	6899	7	6899	7	0.00
19/01/2023	2030 On 04-May-23	10.42	Call	Bond Future	3705	4	3705	4	479.00
19/01/2023	2030 On 04-May-23	10.52	Call	Bond Future	4023	4	4023	4	0.00
19/01/2023	2030 On 04-May-23	10.53	Call	Bond Future	4055	4	4055	4	0.00
19/01/2023	2030 On 04-May-23	9.67	Call	Bond Future	1711	2	1711	2	479.00
19/01/2023	2030 On 04-May-23	9.78	Call	Bond Future	1953	2	1953	2	388.00
19/01/2023	2030 On 04-May-23	10.00	Call	Bond Future	2493	3	2493	3	1,080.00
19/01/2023	2030 On 04-May-23	9.03	Call	Bond Future	697	1	697	1	388.00
19/01/2023	2030 On 04-May-23	9.03	Put	Bond Future	4488	4	4488	4	0.00
19/01/2023	2030 On 04-May-23	9.58	Put	Bond Future	2722	3	2722	3	0.00
19/01/2023	2030 On 04-May-23	10.00	Put	Bond Future	1764	2	1764	2	0.00
19/01/2023	2030 On 04-May-23	9.78	Put	Bond Future	2225	2	2225	2	0.00
19/01/2023	2030 On 04-May-23	9.67	Put	Bond Future	2489	2	2489	2	0.00
19/01/2023	2030 On 04-May-23	10.53	Put	Bond Future	971	1	971	1	0.00
19/01/2023	2030 On 04-May-23	10.52	Put	Bond Future	983	1	983	1	0.00
19/01/2023	2030 On 04-May-23	10.42	Put	Bond Future	1104	1	1104	1	0.00
19/01/2023	2030 On 04-May-23	11.34	Put	Bond Future	362	0	362	0	150.00
19/01/2023	2030 On 04-May-23	10.65	Put	Bond Future	843	1	843	1	0.00
19/01/2023	2030 On 04-May-23	10.54	Put	Bond Future	960	1	960	1	0.00
19/01/2023	2030 On 04-May-23	12.50	Put	Bond Future	58	0	58	0	479.00
19/01/2023	2030 On 04-May-23	12.04	Put	Bond Future	133	0	133	0	1,080.00
19/01/2023	2030 On 04-May-23	11.62	Put	Bond Future	254	0	254	0	388.00

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19/01/2023	2030 On 04-May-23	12.57	Put	Bond Future	50	0	50	0	350.00
19/01/2023	2030 On 03-August-23			Bond Future	9.93	91.4907	9.9317	91.4907	3,629.00
19/01/2023	2030 On 03-August-23	12.59	Call	Bond Future	11078	11	11078	11	0.00
19/01/2023	2030 On 03-August-23	11.36	Call	Bond Future	6835	7	6835	7	0.00
19/01/2023	2030 On 03-August-23	12.89	Call	Bond Future	12127	13	12127	13	0.00
19/01/2023	2030 On 03-August-23	11.34	Call	Bond Future	6768	7	6768	7	0.00
19/01/2023	2030 On 03-August-23	11.35	Call	Bond Future	6801	7	6801	7	0.00
19/01/2023	2030 On 03-August-23	10.40	Call	Bond Future	3825	4	3825	4	1,012.00
19/01/2023	2030 On 03-August-23	10.65	Call	Bond Future	4554	5	4554	5	350.00
19/01/2023	2030 On 03-August-23	10.65	Put	Bond Future	1446	1	1446	1	0.00
19/01/2023	2030 On 03-August-23	11.36	Put	Bond Future	784	1	784	1	0.00
19/01/2023	2030 On 03-August-23	11.34	Put	Bond Future	798	1	798	1	0.00
19/01/2023	2030 On 03-August-23	12.89	Put	Bond Future	148	0	148	0	350.00
19/01/2023	2030 On 03-August-23	10.40	Put	Bond Future	1783	2	1783	2	0.00
19/01/2023	2030 On 03-August-23	12.59	Put	Bond Future	220	0	220	0	1,012.00
19/01/2023	2030 On 03-August-23	11.35	Put	Bond Future	791	1	791	1	0.00
19/01/2023	2030 On 02-November-23			Bond Future	10.02	93.3189	10.0224	93.3189	149.00
19/01/2023	2030 On 02-November-23	10.82	Call	Bond Future	5161	5	5161	5	0.00
19/01/2023	2030 On 02-November-23	10.81	Call	Bond Future	5133	5	5133	5	0.00
19/01/2023	2030 On 02-November-23	10.80	Call	Bond Future	5104	5	5104	5	0.00
19/01/2023	2030 On 02-November-23	10.80	Put	Bond Future	1845	2	1845	2	0.00
19/01/2023	2030 On 02-November-23	10.81	Put	Bond Future	1833	2	1833	2	0.00
19/01/2023	2030 On 02-November-23	10.82	Put	Bond Future	1821	2	1821	2	0.00
19/01/2023	2030 On 01-February-24			Bond Future	10.12	91.1755	10.1236	91.1755	0.00
19/01/2023	2030 On 01-February-24	11.36	Call	Bond Future	6488	7	6488	7	0.00
19/01/2023	2030 On 01-February-24	11.35	Call	Bond Future	6459	7	6459	7	0.00
19/01/2023	2030 On 01-February-24	11.37	Call	Bond Future	6517	7	6517	7	0.00
19/01/2023	2030 On 01-February-24	11.37	Put	Bond Future	1530	1	1530	1	0.00
19/01/2023	2030 On 01-February-24	11.35	Put	Bond Future	1549	1	1549	1	0.00
19/01/2023	2030 On 01-February-24	11.36	Put	Bond Future	1539	1	1539	1	0.00
19/01/2023	2032 On 02-February-23			Bond Future	10.37	90.9428	10.3688	90.9428	52,067.00
19/01/2023	2032 On 02-February-23	9.31	Call	Bond Future	0	0	0	0	454.00
19/01/2023	2032 On 02-February-23	12.75	Call	Bond Future	11573	12	11573	12	0.00

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19/01/2023	2032 On 02-February-23	11.84	Call	Bond Future	7408	8	7408	8	0.00
19/01/2023	2032 On 02-February-23	10.38	Call	Bond Future	852	1	852	1	0.00
19/01/2023	2032 On 02-February-23	10.39	Call	Bond Future	881	1	881	1	0.00
19/01/2023	2032 On 02-February-23	10.16	Call	Bond Future	340	0	340	0	0.00
19/01/2023	2032 On 02-February-23	10.30	Call	Bond Future	635	1	635	1	8,000.00
19/01/2023	2032 On 02-February-23	9.47	Call	Bond Future	0	0	0	0	500.00
19/01/2023	2032 On 02-February-23	9.92	Call	Bond Future	74	0	74	0	750.00
19/01/2023	2032 On 02-February-23	11.50	Call	Bond Future	5780	6	5780	6	0.00
19/01/2023	2032 On 02-February-23	11.69	Call	Bond Future	6694	7	6694	7	0.00
19/01/2023	2032 On 02-February-23	10.50	Call	Bond Future	1239	1	1239	1	0.00
19/01/2023	2032 On 02-February-23	10.67	Call	Bond Future	1889	2	1889	2	750.00
19/01/2023	2032 On 02-February-23	11.45	Call	Bond Future	5538	6	5538	6	0.00
19/01/2023	2032 On 02-February-23	10.22	Call	Bond Future	453	1	453	1	500.00
19/01/2023	2032 On 02-February-23	10.40	Call	Bond Future	911	1	911	1	0.00
19/01/2023	2032 On 02-February-23	10.40	Put	Bond Future	745	1	745	1	0.00
19/01/2023	2032 On 02-February-23	10.22	Put	Bond Future	1252	1	1252	1	0.00
19/01/2023	2032 On 02-February-23	11.45	Put	Bond Future	12	0	12	0	8,000.00
19/01/2023	2032 On 02-February-23	10.67	Put	Bond Future	301	0	301	0	0.00
19/01/2023	2032 On 02-February-23	10.50	Put	Bond Future	542	0	542	0	454.00
19/01/2023	2032 On 02-February-23	11.69	Put	Bond Future	4	0	4	0	0.00
19/01/2023	2032 On 02-February-23	11.50	Put	Bond Future	9	0	9	0	8,000.00
19/01/2023	2032 On 02-February-23	9.92	Put	Bond Future	2512	2	2512	2	0.00
19/01/2023	2032 On 02-February-23	9.47	Put	Bond Future	4973	5	4973	5	0.00
19/01/2023	2032 On 02-February-23	10.30	Put	Bond Future	1003	1	1003	1	0.00
19/01/2023	2032 On 02-February-23	10.16	Put	Bond Future	1463	1	1463	1	454.00
19/01/2023	2032 On 02-February-23	10.39	Put	Bond Future	768	1	768	1	0.00
19/01/2023	2032 On 02-February-23	10.38	Put	Bond Future	792	1	792	1	0.00
19/01/2023	2032 On 02-February-23	11.84	Put	Bond Future	2	0	2	0	500.00
19/01/2023	2032 On 02-February-23	12.75	Put	Bond Future	0	0	0	0	750.00
19/01/2023	2032 On 02-February-23	9.31	Put	Bond Future	5897	6	5897	6	0.00
19/01/2023	2032 On 04-May-23			Bond Future	10.47	88.5401	10.4746	88.5401	173,194.00
19/01/2023	2032 On 04-May-23	10.62	Call	Bond Future	2937	3	2937	3	400.00
19/01/2023	2032 On 04-May-23	10.87	Call	Bond Future	3720	4	3720	4	0.00

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19/01/2023	2032 On 04-May-23	10.88	Call	Bond Future	3753	4	3753	4	0.00
19/01/2023	2032 On 04-May-23	10.03	Call	Bond Future	1469	2	1469	2	730.00
19/01/2023	2032 On 04-May-23	10.53	Call	Bond Future	2677	3	2677	3	730.00
19/01/2023	2032 On 04-May-23	13.43	Call	Bond Future	13822	14	13822	14	0.00
19/01/2023	2032 On 04-May-23	10.89	Call	Bond Future	3786	4	3786	4	0.00
19/01/2023	2032 On 04-May-23	11.37	Call	Bond Future	5496	6	5496	6	400.00
19/01/2023	2032 On 04-May-23	11.06	Call	Bond Future	4366	5	4366	5	0.00
19/01/2023	2032 On 04-May-23	11.06	Put	Bond Future	1384	1	1384	1	730.00
19/01/2023	2032 On 04-May-23	10.89	Put	Bond Future	1655	2	1655	2	0.00
19/01/2023	2032 On 04-May-23	13.43	Put	Bond Future	59	0	59	0	400.00
19/01/2023	2032 On 04-May-23	10.53	Put	Bond Future	2389	2	2389	2	0.00
19/01/2023	2032 On 04-May-23	10.03	Put	Bond Future	3827	4	3827	4	0.00
19/01/2023	2032 On 04-May-23	10.88	Put	Bond Future	1673	2	1673	2	0.00
19/01/2023	2032 On 04-May-23	10.87	Put	Bond Future	1690	2	1690	2	0.00
19/01/2023	2032 On 04-May-23	10.62	Put	Bond Future	2183	2	2183	2	0.00
19/01/2023	2032 On 04-May-23	11.37	Put	Bond Future	988	1	988	1	0.00
19/01/2023	2032 On 03-August-23			Bond Future	10.57	90.3118	10.5729	90.3118	2,600.00
19/01/2023	2032 On 03-August-23	11.75	Call	Bond Future	7131	7	7131	7	0.00
19/01/2023	2032 On 03-August-23	11.76	Call	Bond Future	7167	7	7167	7	0.00
19/01/2023	2032 On 03-August-23	11.90	Call	Bond Future	7674	8	7674	8	5,000.00
19/01/2023	2032 On 03-August-23	11.77	Call	Bond Future	7203	7	7203	7	0.00
19/01/2023	2032 On 03-August-23	9.60	Call	Bond Future	1303	1	1303	1	1,500.00
19/01/2023	2032 On 03-August-23	10.30	Call	Bond Future	2647	3	2647	3	1,500.00
19/01/2023	2032 On 03-August-23	10.30	Put	Bond Future	4052	4	4052	4	0.00
19/01/2023	2032 On 03-August-23	9.60	Put	Bond Future	6448	6	6448	6	0.00
19/01/2023	2032 On 03-August-23	11.77	Put	Bond Future	1375	1	1375	1	0.00
19/01/2023	2032 On 03-August-23	11.90	Put	Bond Future	1245	1	1245	1	0.00
19/01/2023	2032 On 03-August-23	11.76	Put	Bond Future	1386	1	1386	1	0.00
19/01/2023	2032 On 03-August-23	11.75	Put	Bond Future	1396	1	1396	1	0.00
19/01/2023	2032 On 02-November-23			Bond Future	10.68	87.9571	10.6784	87.9571	0.00
19/01/2023	2032 On 02-November-23	11.22	Call	Bond Future	5286	6	5286	6	0.00
19/01/2023	2032 On 02-November-23	11.23	Call	Bond Future	5317	6	5317	6	0.00
19/01/2023	2032 On 02-November-23	11.24	Call	Bond Future	5348	6	5348	6	0.00

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19/01/2023	2032 On 02-November-23	11.24	Put	Bond Future	2613	2	2613	2	0.00
19/01/2023	2032 On 02-November-23	11.23	Put	Bond Future	2630	3	2630	3	0.00
19/01/2023	2032 On 02-November-23	11.22	Put	Bond Future	2647	3	2647	3	0.00
19/01/2023	2032 On 01-February-24			Bond Future	10.79	89.7112	10.7909	89.7112	0.00
19/01/2023	2032 On 01-February-24	11.85	Call	Bond Future	7059	7	7059	7	0.00
19/01/2023	2032 On 01-February-24	11.83	Call	Bond Future	6993	7	6993	7	0.00
19/01/2023	2032 On 01-February-24	11.84	Call	Bond Future	7026	7	7026	7	0.00
19/01/2023	2032 On 01-February-24	11.84	Put	Bond Future	2126	2	2126	2	0.00
19/01/2023	2032 On 01-February-24	11.83	Put	Bond Future	2139	2	2139	2	0.00
19/01/2023	2032 On 01-February-24	11.85	Put	Bond Future	2114	2	2114	2	0.00
19/01/2023	2033 On 02-February-23			Bond Future	116.52	117.3377	116.5161	117.3377	1,244.00
19/01/2023	2033 On 04-May-23			Bond Future	117.41	118.2479	117.4092	118.2479	318.00
19/01/2023	2033 On 03-August-23			Bond Future	119.79	120.6416	119.7858	120.6416	6,141.00
19/01/2023	2033 On 02-November-23			Bond Future	120.79	121.6629	120.7897	121.6629	0.00
19/01/2023	2033 On 01-February-24			Bond Future	123.23	124.1179	123.2272	124.1179	0.00
19/01/2023	2037 On 02-February-23			Bond Future	11.18	82.1253	11.1839	82.1253	39,264.00
19/01/2023	2037 On 02-February-23	11.05	Call	Bond Future	628	1	628	1	0.00
19/01/2023	2037 On 02-February-23	11.10	Call	Bond Future	752	1	752	1	577.00
19/01/2023	2037 On 02-February-23	11.03	Call	Bond Future	583	1	583	1	0.00
19/01/2023	2037 On 02-February-23	11.04	Call	Bond Future	605	1	605	1	0.00
19/01/2023	2037 On 02-February-23	11.97	Call	Bond Future	4572	5	4572	5	0.00
19/01/2023	2037 On 02-February-23	11.04	Put	Bond Future	1476	1	1476	1	0.00
19/01/2023	2037 On 02-February-23	11.03	Put	Bond Future	1515	1	1515	1	0.00
19/01/2023	2037 On 02-February-23	11.10	Put	Bond Future	1258	1	1258	1	0.00
19/01/2023	2037 On 02-February-23	11.97	Put	Bond Future	46	0	46	0	577.00
19/01/2023	2037 On 02-February-23	11.05	Put	Bond Future	1438	1	1438	1	0.00
19/01/2023	2037 On 04-May-23			Bond Future	11.30	83.7121	11.2993	83.7121	60,731.00
19/01/2023	2037 On 04-May-23	13.73	Call	Bond Future	12837	14	12837	14	0.00
19/01/2023	2037 On 04-May-23	11.32	Call	Bond Future	2963	3	2963	3	0.00
19/01/2023	2037 On 04-May-23	11.78	Call	Bond Future	4568	5	4568	5	400.00
19/01/2023	2037 On 04-May-23	11.03	Call	Bond Future	2120	2	2120	2	400.00
19/01/2023	2037 On 04-May-23	11.94	Call	Bond Future	5184	6	5184	6	0.00
19/01/2023	2037 On 04-May-23	11.30	Call	Bond Future	2900	3	2900	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
19/01/2023	2037 On 04-May-23	11.31	Call	Bond Future	2932	3	2932	3	0.00
19/01/2023	2037 On 04-May-23	10.95	Call	Bond Future	1914	2	1914	2	703.00
19/01/2023	2037 On 04-May-23	10.95	Put	Bond Future	4014	4	4014	4	0.00
19/01/2023	2037 On 04-May-23	11.31	Put	Bond Future	2869	3	2869	3	0.00
19/01/2023	2037 On 04-May-23	11.30	Put	Bond Future	2896	3	2896	3	0.00
19/01/2023	2037 On 04-May-23	11.03	Put	Bond Future	3732	3	3732	3	0.00
19/01/2023	2037 On 04-May-23	13.73	Put	Bond Future	188	0	188	0	400.00
19/01/2023	2037 On 04-May-23	11.78	Put	Bond Future	1803	2	1803	2	0.00
19/01/2023	2037 On 04-May-23	11.94	Put	Bond Future	1531	1	1531	1	703.00
19/01/2023	2037 On 04-May-23	11.32	Put	Bond Future	2841	3	2841	3	0.00
19/01/2023	2037 On 03-August-23			Bond Future	11.41	81.1293	11.4124	81.1293	71,091.00
19/01/2023	2037 On 03-August-23	12.14	Call	Bond Future	6484	7	6484	7	0.00
19/01/2023	2037 On 03-August-23	12.12	Call	Bond Future	6411	7	6411	7	0.00
19/01/2023	2037 On 03-August-23	12.13	Call	Bond Future	6447	7	6447	7	0.00
19/01/2023	2037 On 03-August-23	12.13	Put	Bond Future	2442	2	2442	2	0.00
19/01/2023	2037 On 03-August-23	12.12	Put	Bond Future	2460	2	2460	2	0.00
19/01/2023	2037 On 03-August-23	12.14	Put	Bond Future	2425	2	2425	2	0.00
19/01/2023	2037 On 02-November-23			Bond Future	11.52	82.7503	11.5224	82.7503	0.00
19/01/2023	2037 On 02-November-23	11.55	Call	Bond Future	4757	5	4757	5	0.00
19/01/2023	2037 On 02-November-23	11.56	Call	Bond Future	4788	5	4788	5	0.00
19/01/2023	2037 On 02-November-23	11.57	Call	Bond Future	4818	5	4818	5	0.00
19/01/2023	2037 On 02-November-23	11.55	Put	Bond Future	4600	4	4600	4	0.00
19/01/2023	2037 On 02-November-23	11.56	Put	Bond Future	4574	4	4574	4	0.00
19/01/2023	2037 On 02-November-23	11.57	Put	Bond Future	4548	4	4548	4	0.00
19/01/2023	2037 On 01-February-24			Bond Future	11.64	80.1455	11.6410	80.1455	0.00
19/01/2023	2037 On 01-February-24	12.31	Call	Bond Future	7184	8	7184	8	0.00
19/01/2023	2037 On 01-February-24	12.32	Call	Bond Future	7218	8	7218	8	0.00
19/01/2023	2037 On 01-February-24	12.33	Call	Bond Future	7252	8	7252	8	0.00
19/01/2023	2037 On 01-February-24	12.33	Put	Bond Future	3531	3	3531	3	0.00
19/01/2023	2037 On 01-February-24	12.32	Put	Bond Future	3550	3	3550	3	0.00
19/01/2023	2037 On 01-February-24	12.31	Put	Bond Future	3568	3	3568	3	0.00
19/01/2023	2038 On 02-February-23			Bond Future	128.40	129.8107	128.4044	129.8107	2,363.00
19/01/2023	2038 On 04-May-23			Bond Future	130.92	132.3508	130.9160	132.3508	2,863.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	2038 On 03-August-23			Bond Future	131.61	133.0719	131.6076	133.0719	0.00
19/01/2023	2038 On 02-November-23			Bond Future	134.27	135.7617	134.2680	135.7617	0.00
19/01/2023	2038 On 01-February-24			Bond Future	134.96	136.4870	134.9632	136.4870	0.00
19/01/2023	2040 On 02-February-23			Bond Future	11.35	83.4225	11.3487	83.4225	88,775.00
19/01/2023	2040 On 02-February-23	10.18	Call	Bond Future	0	0	0	0	0.00
19/01/2023	2040 On 02-February-23	10.21	Call	Bond Future	1	0	1	0	388.00
19/01/2023	2040 On 02-February-23	12.07	Call	Bond Future	4507	5	4507	5	0.00
19/01/2023	2040 On 02-February-23	11.10	Call	Bond Future	426	1	426	1	0.00
19/01/2023	2040 On 02-February-23	11.11	Call	Bond Future	445	1	445	1	0.00
19/01/2023	2040 On 02-February-23	10.93	Call	Bond Future	188	0	188	0	0.00
19/01/2023	2040 On 02-February-23	12.24	Call	Bond Future	5461	6	5461	6	0.00
19/01/2023	2040 On 02-February-23	12.27	Call	Bond Future	5629	6	5629	6	0.00
19/01/2023	2040 On 02-February-23	11.12	Call	Bond Future	464	1	464	1	0.00
19/01/2023	2040 On 02-February-23	10.96	Call	Bond Future	220	0	220	0	388.00
19/01/2023	2040 On 02-February-23	11.19	Call	Bond Future	614	1	614	1	563.00
19/01/2023	2040 On 02-February-23	11.19	Put	Bond Future	1644	1	1644	1	0.00
19/01/2023	2040 On 02-February-23	12.07	Put	Bond Future	68	0	68	0	563.00
19/01/2023	2040 On 02-February-23	10.96	Put	Bond Future	2778	2	2778	2	0.00
19/01/2023	2040 On 02-February-23	11.12	Put	Bond Future	1954	1	1954	1	0.00
19/01/2023	2040 On 02-February-23	12.27	Put	Bond Future	26	0	26	0	388.00
19/01/2023	2040 On 02-February-23	12.24	Put	Bond Future	30	0	30	0	0.00
19/01/2023	2040 On 02-February-23	11.11	Put	Bond Future	2001	2	2001	2	0.00
19/01/2023	2040 On 02-February-23	11.10	Put	Bond Future	2049	2	2049	2	0.00
19/01/2023	2040 On 02-February-23	10.21	Put	Bond Future	7854	7	7854	7	0.00
19/01/2023	2040 On 02-February-23	10.93	Put	Bond Future	2949	2	2949	2	0.00
19/01/2023	2040 On 02-February-23	10.18	Put	Bond Future	8077	7	8077	7	0.00
19/01/2023	2040 On 04-May-23			Bond Future	11.46	85.0343	11.4633	85.0343	35,303.00
19/01/2023	2040 On 04-May-23	13.45	Call	Bond Future	11592	12	11592	12	0.00
19/01/2023	2040 On 04-May-23	11.48	Call	Bond Future	3245	4	3245	4	486.00
19/01/2023	2040 On 04-May-23	12.05	Call	Bond Future	5391	6	5391	6	0.00
19/01/2023	2040 On 04-May-23	11.41	Call	Bond Future	3013	3	3013	3	0.00
19/01/2023	2040 On 04-May-23	11.42	Call	Bond Future	3046	3	3046	3	0.00
19/01/2023	2040 On 04-May-23	10.17	Call	Bond Future	457	1	457	1	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
19/01/2023	2040 On 04-May-23	10.73	Call	Bond Future	1234	1	1234	1	486.00
19/01/2023	2040 On 04-May-23	10.92	Call	Bond Future	1639	2	1639	2	388.00
19/01/2023	2040 On 04-May-23	11.03	Call	Bond Future	1907	2	1907	2	684.00
19/01/2023	2040 On 04-May-23	12.78	Call	Bond Future	8563	9	8563	9	0.00
19/01/2023	2040 On 04-May-23	11.43	Call	Bond Future	3079	4	3079	4	0.00
19/01/2023	2040 On 04-May-23	11.43	Put	Bond Future	3290	3	3290	3	0.00
19/01/2023	2040 On 04-May-23	10.73	Put	Bond Future	6078	6	6078	6	0.00
19/01/2023	2040 On 04-May-23	12.78	Put	Bond Future	865	1	865	1	388.00
19/01/2023	2040 On 04-May-23	13.45	Put	Bond Future	409	0	409	0	486.00
19/01/2023	2040 On 04-May-23	12.05	Put	Bond Future	1812	2	1812	2	684.00
19/01/2023	2040 On 04-May-23	11.03	Put	Bond Future	4717	4	4717	4	0.00
19/01/2023	2040 On 04-May-23	10.92	Put	Bond Future	5186	5	5186	5	0.00
19/01/2023	2040 On 04-May-23	10.17	Put	Bond Future	9304	9	9304	9	0.00
19/01/2023	2040 On 04-May-23	11.42	Put	Bond Future	3320	3	3320	3	0.00
19/01/2023	2040 On 04-May-23	11.41	Put	Bond Future	3351	3	3351	3	0.00
19/01/2023	2040 On 04-May-23	11.48	Put	Bond Future	3140	3	3140	3	0.00
19/01/2023	2040 On 03-August-23			Bond Future	11.58	82.2276	11.5757	82.2276	81,349.00
19/01/2023	2040 On 03-August-23	12.21	Call	Bond Future	6671	7	6671	7	0.00
19/01/2023	2040 On 03-August-23	12.22	Call	Bond Future	6710	7	6710	7	0.00
19/01/2023	2040 On 03-August-23	12.23	Call	Bond Future	6748	7	6748	7	0.00
19/01/2023	2040 On 03-August-23	12.23	Put	Bond Future	2839	3	2839	3	0.00
19/01/2023	2040 On 03-August-23	12.22	Put	Bond Future	2859	3	2859	3	0.00
19/01/2023	2040 On 03-August-23	12.21	Put	Bond Future	2878	3	2878	3	0.00
19/01/2023	2040 On 02-November-23			Bond Future	11.68	83.8705	11.6848	83.8705	84.00
19/01/2023	2040 On 02-November-23	11.60	Call	Bond Future	4768	5	4768	5	0.00
19/01/2023	2040 On 02-November-23	11.58	Call	Bond Future	4705	5	4705	5	0.00
19/01/2023	2040 On 02-November-23	11.59	Call	Bond Future	4737	5	4737	5	0.00
19/01/2023	2040 On 02-November-23	11.58	Put	Bond Future	5349	5	5349	5	0.00
19/01/2023	2040 On 02-November-23	11.60	Put	Bond Future	5289	5	5289	5	0.00
19/01/2023	2040 On 02-November-23	11.59	Put	Bond Future	5319	5	5319	5	0.00
19/01/2023	2040 On 01-February-24			Bond Future	11.80	81.0377	11.8019	81.0377	0.00
19/01/2023	2040 On 01-February-24	12.35	Call	Bond Future	7391	8	7391	8	0.00
19/01/2023	2040 On 01-February-24	12.33	Call	Bond Future	7321	8	7321	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
19/01/2023	2040 On 01-February-24	12.34	Call	Bond Future	7356	8	7356	8	0.00
19/01/2023	2040 On 01-February-24	12.34	Put	Bond Future	4225	4	4225	4	0.00
19/01/2023	2040 On 01-February-24	12.33	Put	Bond Future	4247	4	4247	4	0.00
19/01/2023	2040 On 01-February-24	12.35	Put	Bond Future	4204	4	4204	4	0.00
19/01/2023	2044 On 02-February-23			Bond Future	11.40	80.1237	11.4029	80.1237	35,997.00
19/01/2023	2044 On 02-February-23	10.75	Call	Bond Future	47	0	47	0	2,500.00
19/01/2023	2044 On 02-February-23	11.20	Call	Bond Future	536	1	536	1	0.00
19/01/2023	2044 On 02-February-23	11.75	Call	Bond Future	2556	3	2556	3	0.00
19/01/2023	2044 On 02-February-23	11.16	Call	Bond Future	454	1	454	1	0.00
19/01/2023	2044 On 02-February-23	10.30	Call	Bond Future	1	0	1	0	0.00
19/01/2023	2044 On 02-February-23	11.00	Call	Bond Future	215	0	215	0	2,500.00
19/01/2023	2044 On 02-February-23	11.90	Call	Bond Future	3328	4	3328	4	0.00
19/01/2023	2044 On 02-February-23	12.00	Call	Bond Future	3868	5	3868	5	0.00
19/01/2023	2044 On 02-February-23	11.70	Call	Bond Future	2314	3	2314	3	1,700.00
19/01/2023	2044 On 02-February-23	11.15	Call	Bond Future	436	1	436	1	0.00
19/01/2023	2044 On 02-February-23	11.10	Call	Bond Future	349	1	349	1	1,700.00
19/01/2023	2044 On 02-February-23	11.14	Call	Bond Future	417	1	417	1	0.00
19/01/2023	2044 On 02-February-23	11.14	Put	Bond Future	2163	2	2163	2	0.00
19/01/2023	2044 On 02-February-23	11.15	Put	Bond Future	2114	2	2114	2	0.00
19/01/2023	2044 On 02-February-23	11.70	Put	Bond Future	414	0	414	0	0.00
19/01/2023	2044 On 02-February-23	12.00	Put	Bond Future	127	0	127	0	4,000.00
19/01/2023	2044 On 02-February-23	11.20	Put	Bond Future	1878	1	1878	1	0.00
19/01/2023	2044 On 02-February-23	11.90	Put	Bond Future	193	0	193	0	0.00
19/01/2023	2044 On 02-February-23	11.00	Put	Bond Future	2917	2	2917	2	0.00
19/01/2023	2044 On 02-February-23	11.75	Put	Bond Future	345	0	345	0	2,500.00
19/01/2023	2044 On 02-February-23	10.30	Put	Bond Future	7776	7	7776	7	0.00
19/01/2023	2044 On 02-February-23	11.16	Put	Bond Future	2065	1	2065	1	0.00
19/01/2023	2044 On 02-February-23	11.10	Put	Bond Future	2367	2	2367	2	0.00
19/01/2023	2044 On 02-February-23	10.75	Put	Bond Future	4505	4	4505	4	0.00
19/01/2023	2044 On 04-May-23			Bond Future	11.51	81.6717	11.5125	81.6717	51,813.00
19/01/2023	2044 On 04-May-23	11.75	Call	Bond Future	4124	5	4124	5	0.00
19/01/2023	2044 On 04-May-23	12.00	Call	Bond Future	5095	6	5095	6	0.00
19/01/2023	2044 On 04-May-23	11.43	Call	Bond Future	3004	4	3004	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	2044 On 04-May-23	12.25	Call	Bond Future	6127	7	6127	7	0.00
19/01/2023	2044 On 04-May-23	11.41	Call	Bond Future	2939	3	2939	3	0.00
19/01/2023	2044 On 04-May-23	11.42	Call	Bond Future	2971	3	2971	3	0.00
19/01/2023	2044 On 04-May-23	11.42	Put	Bond Future	3569	3	3569	3	0.00
19/01/2023	2044 On 04-May-23	11.41	Put	Bond Future	3602	3	3602	3	0.00
19/01/2023	2044 On 04-May-23	11.75	Put	Bond Future	2625	2	2625	2	4,115.00
19/01/2023	2044 On 04-May-23	12.25	Put	Bond Future	1622	1	1622	1	1,500.00
19/01/2023	2044 On 04-May-23	11.43	Put	Bond Future	3536	3	3536	3	0.00
19/01/2023	2044 On 04-May-23	12.00	Put	Bond Future	2067	2	2067	2	4,115.00
19/01/2023	2044 On 03-August-23			Bond Future	11.62	78.9229	11.6198	78.9229	21,473.00
19/01/2023	2044 On 03-August-23	12.17	Call	Bond Future	6490	7	6490	7	0.00
19/01/2023	2044 On 03-August-23	12.15	Call	Bond Future	6415	7	6415	7	0.00
19/01/2023	2044 On 03-August-23	12.16	Call	Bond Future	6453	7	6453	7	0.00
19/01/2023	2044 On 03-August-23	12.16	Put	Bond Future	3163	3	3163	3	0.00
19/01/2023	2044 On 03-August-23	12.15	Put	Bond Future	3184	3	3184	3	0.00
19/01/2023	2044 On 03-August-23	12.17	Put	Bond Future	3142	3	3142	3	0.00
19/01/2023	2044 On 02-November-23			Bond Future	11.72	80.4998	11.7237	80.4998	0.00
19/01/2023	2044 On 02-November-23	11.55	Call	Bond Future	4621	5	4621	5	0.00
19/01/2023	2044 On 02-November-23	11.56	Call	Bond Future	4652	5	4652	5	0.00
19/01/2023	2044 On 02-November-23	11.57	Call	Bond Future	4684	5	4684	5	0.00
19/01/2023	2044 On 02-November-23	11.57	Put	Bond Future	5650	5	5650	5	0.00
19/01/2023	2044 On 02-November-23	11.56	Put	Bond Future	5681	5	5681	5	0.00
19/01/2023	2044 On 02-November-23	11.55	Put	Bond Future	5714	5	5714	5	0.00
19/01/2023	2044 On 01-February-24			Bond Future	11.83	77.7248	11.8349	77.7248	0.00
19/01/2023	2044 On 01-February-24	12.27	Call	Bond Future	7172	8	7172	8	0.00
19/01/2023	2044 On 01-February-24	12.28	Call	Bond Future	7206	8	7206	8	0.00
19/01/2023	2044 On 01-February-24	12.29	Call	Bond Future	7241	8	7241	8	0.00
19/01/2023	2044 On 01-February-24	12.29	Put	Bond Future	4540	4	4540	4	0.00
19/01/2023	2044 On 01-February-24	12.28	Put	Bond Future	4563	4	4563	4	0.00
19/01/2023	2044 On 01-February-24	12.27	Put	Bond Future	4586	4	4586	4	0.00
19/01/2023	2046 On 02-February-23			Bond Future	116.62	117.4171	116.6161	117.4171	7,251.00
19/01/2023	2046 On 04-May-23			Bond Future	116.86	117.6772	116.8597	117.6772	12,712.00
19/01/2023	2046 On 03-August-23			Bond Future	119.23	120.0597	119.2252	120.0597	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
19/01/2023	2046 On 02-November-23			Bond Future	119.55	120.3997	119.5482	120.3997	0.00
19/01/2023	2046 On 01-February-24			Bond Future	121.96	122.8288	121.9605	122.8288	0.00
19/01/2023	2050 On 02-February-23			Bond Future	116.90	118.0536	116.8984	118.0536	3,214.00
19/01/2023	2050 On 04-May-23			Bond Future	119.18	120.3636	119.1848	120.3636	10,758.00
19/01/2023	2050 On 03-August-23			Bond Future	119.42	120.6217	119.4187	120.6217	0.00
19/01/2023	2050 On 02-November-23			Bond Future	121.83	123.0600	121.8327	123.0600	0.00
19/01/2023	2050 On 01-February-24			Bond Future	122.05	123.3013	122.0493	123.3013	0.00
19/01/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	AL37 On 02-February-23			Index Future	871.42	873.7380	871.4170	873.7380	0.00
19/01/2023	AL37 On 04-May-23			Index Future	888.25	890.6190	888.2450	890.6190	0.00
19/01/2023	AL37 On 03-August-23			Index Future	906.01	908.4360	906.0120	908.4360	0.00
19/01/2023	AL37 On 02-November-23			Index Future	924.12	926.5930	924.1210	926.5930	0.00
19/01/2023	AL37 On 01-February-24			Index Future	942.57	945.0920	942.5720	945.0920	0.00
19/01/2023	AL7T On 02-February-23			Index Future	1014.97	1019.1350	1014.9650	1019.1350	0.00
19/01/2023	AL7T On 04-May-23			Index Future	1034.57	1038.8250	1034.5660	1038.8250	0.00
19/01/2023	AL7T On 03-August-23			Index Future	1055.26	1059.6060	1055.2600	1059.6060	0.00
19/01/2023	AL7T On 02-November-23			Index Future	1076.35	1080.7850	1076.3520	1080.7850	0.00
19/01/2023	AL7T On 01-February-24			Index Future	1097.84	1102.3620	1097.8420	1102.3620	0.00
19/01/2023	ALBI On 02-February-23			Index Future	881.57	887.4340	881.5740	887.4340	88.00
19/01/2023	ALBI On 04-May-23			Index Future	898.60	904.5800	898.5990	904.5800	23.00
19/01/2023	ALBI On 03-August-23			Index Future	916.57	922.6750	916.5730	922.6750	0.00
19/01/2023	ALBI On 02-November-23			Index Future	934.89	941.1170	934.8930	941.1170	0.00
19/01/2023	ALBI On 01-February-24			Index Future	953.56	959.9060	953.5590	959.9060	0.00
19/01/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2023	ES33 On 02-February-23			Bond Future	11.92	77.3689	11.9213	77.3689	0.00
19/01/2023	ES33 On 04-May-23			Bond Future	12.07	75.0888	12.0734	75.0888	0.00
19/01/2023	ES33 On 03-August-23			Bond Future	12.22	76.6092	12.2203	76.6092	350.00
19/01/2023	ES33 On 02-November-23			Bond Future	12.38	74.3633	12.3785	74.3633	0.00
19/01/2023	ES33 On 01-February-24			Bond Future	12.55	75.8626	12.5496	75.8626	0.00
19/01/2023	ES42 On 02-February-23			Bond Future	12.32	75.3568	12.3186	75.3568	0.00
19/01/2023	ES42 On 04-May-23			Bond Future	12.46	72.5687	12.4619	72.5687	0.00
19/01/2023	ES42 On 03-August-23			Bond Future	12.60	74.0385	12.5972	74.0385	4,000.00
19/01/2023	ES42 On 02-November-23			Bond Future	12.74	71.2726	12.7417	71.2726	0.00
19/01/2023	ES42 On 01-February-24			Bond Future	12.89	72.7087	12.8900	72.7087	0.00
19/01/2023	GOVI On 02-February-23			GOVI	869.38	875.0810	869.3760	875.0810	269.00
19/01/2023	GOVI On 02-February-23	850.84	Call	GOVI	185360	24	185360	24	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
19/01/2023	GOVI On 02-February-23	850.82	Call	GOVI	185560	24	185560	24	0.00
19/01/2023	GOVI On 02-February-23	850.83	Call	GOVI	185460	24	185460	24	0.00
19/01/2023	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 04-May-23			GOVI	886.17	891.9880	886.1650	891.9880	670.00
19/01/2023	GOVI On 04-May-23	852.88	Call	GOVI	332850	39	332850	39	0.00
19/01/2023	GOVI On 04-May-23	852.87	Call	GOVI	332950	39	332950	39	0.00
19/01/2023	GOVI On 04-May-23	852.86	Call	GOVI	333050	39	333050	39	0.00
19/01/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 03-August-23			GOVI	903.89	909.8320	903.8910	909.8320	0.00
19/01/2023	GOVI On 03-August-23	837.23	Call	GOVI	666610	73	666610	73	0.00
19/01/2023	GOVI On 03-August-23	837.21	Call	GOVI	666810	73	666810	73	0.00
19/01/2023	GOVI On 03-August-23	837.22	Call	GOVI	666710	73	666710	73	0.00
19/01/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 02-November-23			GOVI	921.96	928.0170	921.9570	928.0170	0.00
19/01/2023	GOVI On 02-November-23	885.80	Call	GOVI	361570	42	361570	42	0.00
19/01/2023	GOVI On 02-November-23	885.81	Call	GOVI	361470	42	361470	42	0.00
19/01/2023	GOVI On 02-November-23	885.82	Call	GOVI	361370	42	361370	42	0.00
19/01/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 01-February-24			GOVI	940.37	946.5440	940.3650	946.5440	0.00
19/01/2023	GOVI On 01-February-24	879.98	Call	GOVI	603850	67	603850	67	0.00
19/01/2023	GOVI On 01-February-24	879.99	Call	GOVI	603750	67	603750	67	0.00
19/01/2023	GOVI On 01-February-24	880.00	Call	GOVI	603650	67	603650	67	0.00
19/01/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/01/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2023	IGOV On 02-February-23			Index Future	327.77	329.7150	327.7670	329.7150	151.00
19/01/2023	IGOV On 04-May-23			Index Future	334.18	336.1670	334.1780	336.1670	654.00
19/01/2023	IGOV On 03-August-23			Index Future	340.94	342.9720	340.9420	342.9720	0.00
19/01/2023	IGOV On 02-November-23			Index Future	347.84	349.9050	347.8350	349.9050	0.00
19/01/2023	IGOV On 01-February-24			Index Future	354.86	356.9680	354.8560	356.9680	0.00
19/01/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/01/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/01/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/01/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/01/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/01/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/01/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/01/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/01/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/01/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/01/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/01/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/01/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/01/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/01/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/01/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/01/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.56	92.4900	7.5600	92.4900	0.00
19/01/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.57	92.4400	7.5650	92.4400	0.00
19/01/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.67	92.3800	7.6650	92.3800	0.00
19/01/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.67	92.3800	7.6650	92.3800	0.00
19/01/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.68	92.3800	7.6750	92.3800	0.00
19/01/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.66	92.4100	7.6600	92.4100	0.00
19/01/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.61	92.4500	7.6050	92.4500	75.00
19/01/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.35	92.7050	7.3500	92.7050	272.00
19/01/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.22	92.8050	7.2200	92.8050	0.00
19/01/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.17	92.8700	7.1650	92.8700	0.00
19/01/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.16	92.9100	7.1550	92.9100	68.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.22	92.8200	7.2200	92.8200	0.00
19/01/2023	R035 On 02-February-23			Bond Future	10.97	90.6414	10.9704	90.6414	99,638.00
19/01/2023	R035 On 02-February-23	11.98	Call	Bond Future	5729	6	5729	6	0.00
19/01/2023	R035 On 02-February-23	13.22	Call	Bond Future	12017	13	12017	13	0.00
19/01/2023	R035 On 02-February-23	11.05	Call	Bond Future	1231	2	1231	2	976.00
19/01/2023	R035 On 02-February-23	11.06	Call	Bond Future	1266	2	1266	2	0.00
19/01/2023	R035 On 02-February-23	10.86	Call	Bond Future	669	1	669	1	0.00
19/01/2023	R035 On 02-February-23	10.87	Call	Bond Future	693	1	693	1	0.00
19/01/2023	R035 On 02-February-23	10.30	Call	Bond Future	35	0	35	0	976.00
19/01/2023	R035 On 02-February-23	10.64	Call	Bond Future	265	0	265	0	388.00
19/01/2023	R035 On 02-February-23	9.81	Call	Bond Future	0	0	0	0	582.00
19/01/2023	R035 On 02-February-23	9.85	Call	Bond Future	1	0	1	0	0.00
19/01/2023	R035 On 02-February-23	9.89	Call	Bond Future	1	0	1	0	388.00
19/01/2023	R035 On 02-February-23	11.94	Call	Bond Future	5516	6	5516	6	0.00
19/01/2023	R035 On 02-February-23	10.88	Call	Bond Future	718	1	718	1	0.00
19/01/2023	R035 On 02-February-23	10.66	Call	Bond Future	291	0	291	0	0.00
19/01/2023	R035 On 02-February-23	10.60	Call	Bond Future	217	0	217	0	0.00
19/01/2023	R035 On 02-February-23	10.60	Put	Bond Future	2459	2	2459	2	0.00
19/01/2023	R035 On 02-February-23	10.64	Put	Bond Future	2261	2	2261	2	0.00
19/01/2023	R035 On 02-February-23	10.66	Put	Bond Future	2165	2	2165	2	582.00
19/01/2023	R035 On 02-February-23	10.30	Put	Bond Future	4153	4	4153	4	0.00
19/01/2023	R035 On 02-February-23	10.88	Put	Bond Future	1258	1	1258	1	0.00
19/01/2023	R035 On 02-February-23	13.22	Put	Bond Future	0	0	0	0	976.00
19/01/2023	R035 On 02-February-23	9.89	Put	Bond Future	6775	6	6775	6	0.00
19/01/2023	R035 On 02-February-23	9.81	Put	Bond Future	7305	7	7305	7	0.00
19/01/2023	R035 On 02-February-23	10.87	Put	Bond Future	1293	1	1293	1	0.00
19/01/2023	R035 On 02-February-23	10.86	Put	Bond Future	1328	1	1328	1	0.00
19/01/2023	R035 On 02-February-23	11.06	Put	Bond Future	736	1	736	1	582.00
19/01/2023	R035 On 02-February-23	11.05	Put	Bond Future	760	1	760	1	0.00
19/01/2023	R035 On 02-February-23	11.98	Put	Bond Future	14	0	14	0	388.00
19/01/2023	R035 On 02-February-23	9.85	Put	Bond Future	7039	6	7039	6	0.00
19/01/2023	R035 On 02-February-23	11.94	Put	Bond Future	17	0	17	0	0.00
19/01/2023	R035 On 04-May-23			Bond Future	11.08	87.8897	11.0821	87.8897	143,288.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	R035 On 04-May-23	11.80	Call	Bond Future	5413	6	5413	6	0.00
19/01/2023	R035 On 04-May-23	11.22	Call	Bond Future	3276	4	3276	4	0.00
19/01/2023	R035 On 04-May-23	11.87	Call	Bond Future	5695	6	5695	6	0.00
19/01/2023	R035 On 04-May-23	10.42	Call	Bond Future	1190	1	1190	1	491.00
19/01/2023	R035 On 04-May-23	9.85	Call	Bond Future	442	1	442	1	388.00
19/01/2023	R035 On 04-May-23	13.18	Call	Bond Future	11371	12	11371	12	0.00
19/01/2023	R035 On 04-May-23	12.46	Call	Bond Future	8196	9	8196	9	0.00
19/01/2023	R035 On 04-May-23	11.20	Call	Bond Future	3210	4	3210	4	0.00
19/01/2023	R035 On 04-May-23	11.21	Call	Bond Future	3243	4	3243	4	0.00
19/01/2023	R035 On 04-May-23	10.60	Call	Bond Future	1553	2	1553	2	388.00
19/01/2023	R035 On 04-May-23	11.17	Call	Bond Future	3113	3	3113	3	491.00
19/01/2023	R035 On 04-May-23	10.55	Call	Bond Future	1445	2	1445	2	770.00
19/01/2023	R035 On 04-May-23	11.05	Call	Bond Future	2737	3	2737	3	770.00
19/01/2023	R035 On 04-May-23	11.05	Put	Bond Future	2924	3	2924	3	0.00
19/01/2023	R035 On 04-May-23	10.55	Put	Bond Future	4629	4	4629	4	0.00
19/01/2023	R035 On 04-May-23	10.60	Put	Bond Future	4430	4	4430	4	0.00
19/01/2023	R035 On 04-May-23	11.22	Put	Bond Future	2477	2	2477	2	0.00
19/01/2023	R035 On 04-May-23	12.46	Put	Bond Future	667	1	667	1	388.00
19/01/2023	R035 On 04-May-23	13.18	Put	Bond Future	281	0	281	0	491.00
19/01/2023	R035 On 04-May-23	9.85	Put	Bond Future	8071	8	8071	8	0.00
19/01/2023	R035 On 04-May-23	10.42	Put	Bond Future	5177	5	5177	5	0.00
19/01/2023	R035 On 04-May-23	11.87	Put	Bond Future	1270	1	1270	1	770.00
19/01/2023	R035 On 04-May-23	11.20	Put	Bond Future	2527	2	2527	2	0.00
19/01/2023	R035 On 04-May-23	11.21	Put	Bond Future	2502	2	2502	2	0.00
19/01/2023	R035 On 04-May-23	11.17	Put	Bond Future	2602	2	2602	2	0.00
19/01/2023	R035 On 04-May-23	11.80	Put	Bond Future	1368	1	1368	1	1,035.00
19/01/2023	R035 On 03-August-23			Bond Future	11.19	89.6482	11.1888	89.6482	0.00
19/01/2023	R035 On 03-August-23	11.98	Call	Bond Future	6617	7	6617	7	0.00
19/01/2023	R035 On 03-August-23	11.99	Call	Bond Future	6654	7	6654	7	0.00
19/01/2023	R035 On 03-August-23	12.00	Call	Bond Future	6691	7	6691	7	0.00
19/01/2023	R035 On 03-August-23	12.00	Put	Bond Future	2223	2	2223	2	0.00
19/01/2023	R035 On 03-August-23	11.99	Put	Bond Future	2239	2	2239	2	0.00
19/01/2023	R035 On 03-August-23	11.98	Put	Bond Future	2255	2	2255	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
19/01/2023	R035 On 02-November-23			Bond Future	11.31	86.9357	11.3051	86.9357	123.00
19/01/2023	R035 On 02-November-23	11.43	Call	Bond Future	4855	5	4855	5	0.00
19/01/2023	R035 On 02-November-23	11.41	Call	Bond Future	4794	5	4794	5	0.00
19/01/2023	R035 On 02-November-23	11.42	Call	Bond Future	4824	5	4824	5	0.00
19/01/2023	R035 On 02-November-23	11.42	Put	Bond Future	4183	4	4183	4	0.00
19/01/2023	R035 On 02-November-23	11.41	Put	Bond Future	4208	4	4208	4	0.00
19/01/2023	R035 On 02-November-23	11.43	Put	Bond Future	4158	4	4158	4	0.00
19/01/2023	R035 On 01-February-24			Bond Future	11.43	88.6697	11.4315	88.6697	0.00
19/01/2023	R035 On 01-February-24	12.20	Call	Bond Future	7375	8	7375	8	0.00
19/01/2023	R035 On 01-February-24	12.18	Call	Bond Future	7307	8	7307	8	0.00
19/01/2023	R035 On 01-February-24	12.19	Call	Bond Future	7341	8	7341	8	0.00
19/01/2023	R035 On 01-February-24	12.19	Put	Bond Future	3316	3	3316	3	0.00
19/01/2023	R035 On 01-February-24	12.18	Put	Bond Future	3334	3	3334	3	0.00
19/01/2023	R035 On 01-February-24	12.20	Put	Bond Future	3299	3	3299	3	0.00
19/01/2023	R186 On 02-February-23			Bond Future	8.19	109.1675	8.1949	109.1675	42,419.00
19/01/2023	R186 On 02-February-23	8.34	Call	Bond Future	709	1	709	1	0.00
19/01/2023	R186 On 02-February-23	8.32	Call	Bond Future	661	1	661	1	0.00
19/01/2023	R186 On 02-February-23	8.33	Call	Bond Future	685	1	685	1	0.00
19/01/2023	R186 On 02-February-23	8.33	Put	Bond Future	225	0	225	0	0.00
19/01/2023	R186 On 02-February-23	8.32	Put	Bond Future	235	0	235	0	0.00
19/01/2023	R186 On 02-February-23	8.34	Put	Bond Future	215	0	215	0	0.00
19/01/2023	R186 On 04-May-23			Bond Future	8.23	111.2767	8.2277	111.2767	88,456.00
19/01/2023	R186 On 04-May-23	8.36	Call	Bond Future	1384	2	1384	2	200.00
19/01/2023	R186 On 04-May-23	8.83	Call	Bond Future	2389	3	2389	3	0.00
19/01/2023	R186 On 04-May-23	8.82	Call	Bond Future	2365	3	2365	3	0.00
19/01/2023	R186 On 04-May-23	8.84	Call	Bond Future	2413	3	2413	3	0.00
19/01/2023	R186 On 04-May-23	8.83	Put	Bond Future	477	0	477	0	0.00
19/01/2023	R186 On 04-May-23	8.82	Put	Bond Future	485	0	485	0	0.00
19/01/2023	R186 On 04-May-23	8.36	Put	Bond Future	961	1	961	1	200.00
19/01/2023	R186 On 04-May-23	8.84	Put	Bond Future	470	0	470	0	0.00
19/01/2023	R186 On 03-August-23			Bond Future	8.24	108.1979	8.2385	108.1979	0.00
19/01/2023	R186 On 03-August-23	9.75	Call	Bond Future	4741	5	4741	5	0.00
19/01/2023	R186 On 03-August-23	9.73	Call	Bond Future	4691	5	4691	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
19/01/2023	R186 On 03-August-23	9.74	Call	Bond Future	4716	5	4716	5	0.00
19/01/2023	R186 On 03-August-23	9.74	Put	Bond Future	315	0	315	0	0.00
19/01/2023	R186 On 03-August-23	9.73	Put	Bond Future	318	0	318	0	0.00
19/01/2023	R186 On 03-August-23	9.75	Put	Bond Future	311	0	311	0	0.00
19/01/2023	R186 On 02-November-23			Bond Future	8.25	110.3600	8.2497	110.3600	1,257.00
19/01/2023	R186 On 02-November-23	9.39	Call	Bond Future	3865	4	3865	4	0.00
19/01/2023	R186 On 02-November-23	9.38	Call	Bond Future	3843	4	3843	4	0.00
19/01/2023	R186 On 02-November-23	10.42	Call	Bond Future	6189	6	6189	6	0.00
19/01/2023	R186 On 02-November-23	9.15	Call	Bond Future	3360	4	3360	4	1,715.00
19/01/2023	R186 On 02-November-23	9.40	Call	Bond Future	3886	4	3886	4	0.00
19/01/2023	R186 On 02-November-23	9.40	Put	Bond Future	718	1	718	1	0.00
19/01/2023	R186 On 02-November-23	10.42	Put	Bond Future	311	0	311	0	1,715.00
19/01/2023	R186 On 02-November-23	9.15	Put	Bond Future	871	1	871	1	0.00
19/01/2023	R186 On 02-November-23	9.38	Put	Bond Future	729	1	729	1	0.00
19/01/2023	R186 On 02-November-23	9.39	Put	Bond Future	724	1	724	1	0.00
19/01/2023	R186 On 01-February-24			Bond Future	8.26	107.2569	8.2646	107.2569	0.00
19/01/2023	R186 On 01-February-24	9.52	Call	Bond Future	3991	4	3991	4	0.00
19/01/2023	R186 On 01-February-24	9.50	Call	Bond Future	3951	4	3951	4	0.00
19/01/2023	R186 On 01-February-24	9.51	Call	Bond Future	3971	4	3971	4	0.00
19/01/2023	R186 On 01-February-24	9.52	Put	Bond Future	788	1	788	1	0.00
19/01/2023	R186 On 01-February-24	9.50	Put	Bond Future	799	1	799	1	0.00
19/01/2023	R186 On 01-February-24	9.51	Put	Bond Future	793	1	793	1	0.00
19/01/2023	R197 On 02-February-23			Bond Future	329.28	329.0754	329.2758	329.0754	877.00
19/01/2023	R197 On 04-May-23			Bond Future	335.72	335.5148	335.7164	335.5148	0.00
19/01/2023	R197 On 03-August-23			Bond Future	333.44	333.2398	333.4447	333.2398	0.00
19/01/2023	R197 On 02-November-23			Bond Future	340.18	339.9755	340.1848	339.9755	0.00
19/01/2023	R202 On 02-February-23			Bond Future	250.26	251.8028	250.2626	251.8028	1,246.00
19/01/2023	R202 On 04-May-23			Bond Future	255.16	256.7301	255.1576	256.7301	4,448.00
19/01/2023	R202 On 03-August-23			Bond Future	255.51	257.1115	255.5064	257.1115	460.00
19/01/2023	R202 On 02-November-23			Bond Future	260.67	262.3084	260.6712	262.3084	0.00
19/01/2023	R202 On 01-February-24			Bond Future	260.98	262.6484	260.9782	262.6484	0.00
19/01/2023	R209 On 02-February-23			Bond Future	11.01	70.2160	11.0079	70.2160	11,626.00
19/01/2023	R209 On 02-February-23	10.80	Call	Bond Future	405	1	405	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
19/01/2023	R209 On 02-February-23	10.78	Call	Bond Future	372	1	372	1	0.00
19/01/2023	R209 On 02-February-23	10.79	Call	Bond Future	388	1	388	1	0.00
19/01/2023	R209 On 02-February-23	10.80	Put	Bond Future	1501	1	1501	1	0.00
19/01/2023	R209 On 02-February-23	10.78	Put	Bond Future	1575	1	1575	1	0.00
19/01/2023	R209 On 02-February-23	10.79	Put	Bond Future	1538	1	1538	1	0.00
19/01/2023	R209 On 04-May-23			Bond Future	11.11	68.4213	11.1108	68.4213	17,981.00
19/01/2023	R209 On 04-May-23	11.50	Call	Bond Future	3649	4	3649	4	1,000.00
19/01/2023	R209 On 04-May-23	12.50	Call	Bond Future	7210	8	7210	8	0.00
19/01/2023	R209 On 04-May-23	11.11	Call	Bond Future	2494	3	2494	3	0.00
19/01/2023	R209 On 04-May-23	11.00	Call	Bond Future	2204	3	2204	3	2,500.00
19/01/2023	R209 On 04-May-23	11.09	Call	Bond Future	2440	3	2440	3	0.00
19/01/2023	R209 On 04-May-23	11.10	Call	Bond Future	2467	3	2467	3	0.00
19/01/2023	R209 On 04-May-23	10.00	Call	Bond Future	482	1	482	1	500.00
19/01/2023	R209 On 04-May-23	10.50	Call	Bond Future	1135	1	1135	1	2,500.00
19/01/2023	R209 On 04-May-23	10.50	Put	Bond Future	4375	4	4375	4	0.00
19/01/2023	R209 On 04-May-23	10.00	Put	Bond Future	6538	6	6538	6	0.00
19/01/2023	R209 On 04-May-23	11.10	Put	Bond Future	2522	2	2522	2	0.00
19/01/2023	R209 On 04-May-23	11.09	Put	Bond Future	2547	2	2547	2	0.00
19/01/2023	R209 On 04-May-23	11.50	Put	Bond Future	1692	1	1692	1	0.00
19/01/2023	R209 On 04-May-23	11.00	Put	Bond Future	2776	2	2776	2	6,250.00
19/01/2023	R209 On 04-May-23	11.11	Put	Bond Future	2498	2	2498	2	0.00
19/01/2023	R209 On 04-May-23	12.50	Put	Bond Future	578	0	578	0	8,500.00
19/01/2023	R209 On 03-August-23			Bond Future	11.21	69.7904	11.2073	69.7904	1,690.00
19/01/2023	R209 On 03-August-23	11.95	Call	Bond Future	5662	6	5662	6	0.00
19/01/2023	R209 On 03-August-23	11.94	Call	Bond Future	5630	6	5630	6	0.00
19/01/2023	R209 On 03-August-23	11.93	Call	Bond Future	5598	6	5598	6	0.00
19/01/2023	R209 On 03-August-23	11.95	Put	Bond Future	2047	2	2047	2	0.00
19/01/2023	R209 On 03-August-23	11.93	Put	Bond Future	2077	2	2077	2	0.00
19/01/2023	R209 On 03-August-23	11.94	Put	Bond Future	2062	2	2062	2	0.00
19/01/2023	R209 On 02-November-23			Bond Future	11.31	68.0340	11.3089	68.0340	5,720.00
19/01/2023	R209 On 02-November-23	11.35	Call	Bond Future	4057	4	4057	4	0.00
19/01/2023	R209 On 02-November-23	11.34	Call	Bond Future	4031	4	4031	4	0.00
19/01/2023	R209 On 02-November-23	11.33	Call	Bond Future	4004	4	4004	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	R209 On 02-November-23	11.33	Put	Bond Future	3899	4	3899	4	0.00
19/01/2023	R209 On 02-November-23	11.34	Put	Bond Future	3876	4	3876	4	0.00
19/01/2023	R209 On 02-November-23	11.35	Put	Bond Future	3853	4	3853	4	0.00
19/01/2023	R209 On 01-February-24			Bond Future	11.42	69.3908	11.4153	69.3908	0.00
19/01/2023	R209 On 01-February-24	12.13	Call	Bond Future	6356	7	6356	7	0.00
19/01/2023	R209 On 01-February-24	12.12	Call	Bond Future	6326	7	6326	7	0.00
19/01/2023	R209 On 01-February-24	12.14	Call	Bond Future	6386	7	6386	7	0.00
19/01/2023	R209 On 01-February-24	12.14	Put	Bond Future	2960	3	2960	3	0.00
19/01/2023	R209 On 01-February-24	12.13	Put	Bond Future	2975	3	2975	3	0.00
19/01/2023	R209 On 01-February-24	12.12	Put	Bond Future	2991	3	2991	3	0.00
19/01/2023	R210 On 02-February-23			Bond Future	223.12	223.5426	223.1246	223.5426	372.00
19/01/2023	R210 On 04-May-23			Bond Future	224.40	224.8283	224.4002	224.8283	72.00
19/01/2023	R210 On 03-August-23			Bond Future	228.94	229.3798	228.9426	229.3798	300.00
19/01/2023	R210 On 02-November-23			Bond Future	230.41	230.8530	230.4069	230.8530	0.00
19/01/2023	R210 On 01-February-24			Bond Future	235.06	235.5110	235.0563	235.5110	0.00
19/01/2023	R213 On 02-February-23			Bond Future	10.16	86.3411	10.1588	86.3411	20,450.00
19/01/2023	R213 On 02-February-23	9.16	Call	Bond Future	0	0	0	0	476.00
19/01/2023	R213 On 02-February-23	10.43	Call	Bond Future	1597	2	1597	2	912.00
19/01/2023	R213 On 02-February-23	10.22	Call	Bond Future	907	1	907	1	0.00
19/01/2023	R213 On 02-February-23	10.21	Call	Bond Future	878	1	878	1	0.00
19/01/2023	R213 On 02-February-23	10.23	Call	Bond Future	936	1	936	1	0.00
19/01/2023	R213 On 02-February-23	10.35	Call	Bond Future	1315	2	1315	2	0.00
19/01/2023	R213 On 02-February-23	10.01	Call	Bond Future	406	1	406	1	0.00
19/01/2023	R213 On 02-February-23	12.20	Call	Bond Future	9109	9	9109	9	0.00
19/01/2023	R213 On 02-February-23	12.20	Put	Bond Future	0	0	0	0	912.00
19/01/2023	R213 On 02-February-23	10.22	Put	Bond Future	614	0	614	0	0.00
19/01/2023	R213 On 02-February-23	10.43	Put	Bond Future	307	0	307	0	0.00
19/01/2023	R213 On 02-February-23	10.35	Put	Bond Future	403	0	403	0	476.00
19/01/2023	R213 On 02-February-23	10.21	Put	Bond Future	633	1	633	1	0.00
19/01/2023	R213 On 02-February-23	10.23	Put	Bond Future	595	0	595	0	0.00
19/01/2023	R213 On 02-February-23	9.16	Put	Bond Future	4980	5	4980	5	0.00
19/01/2023	R213 On 02-February-23	10.01	Put	Bond Future	1125	1	1125	1	476.00
19/01/2023	R213 On 04-May-23			Bond Future	10.26	84.4575	10.2578	84.4575	32,873.00

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19/01/2023	R213 On 04-May-23	10.74	Call	Bond Future	3569	4	3569	4	0.00
19/01/2023	R213 On 04-May-23	10.73	Call	Bond Future	3538	4	3538	4	0.00
19/01/2023	R213 On 04-May-23	10.75	Call	Bond Future	3600	4	3600	4	0.00
19/01/2023	R213 On 04-May-23	10.75	Put	Bond Future	1332	1	1332	1	0.00
19/01/2023	R213 On 04-May-23	10.73	Put	Bond Future	1361	1	1361	1	0.00
19/01/2023	R213 On 04-May-23	10.74	Put	Bond Future	1346	1	1346	1	0.00
19/01/2023	R213 On 03-August-23			Bond Future	10.35	86.1473	10.3501	86.1473	0.00
19/01/2023	R213 On 03-August-23	11.62	Call	Bond Future	6605	7	6605	7	0.00
19/01/2023	R213 On 03-August-23	11.61	Call	Bond Future	6572	7	6572	7	0.00
19/01/2023	R213 On 03-August-23	11.63	Call	Bond Future	6638	7	6638	7	0.00
19/01/2023	R213 On 03-August-23	11.62	Put	Bond Future	1046	1	1046	1	0.00
19/01/2023	R213 On 03-August-23	11.61	Put	Bond Future	1054	1	1054	1	0.00
19/01/2023	R213 On 03-August-23	11.63	Put	Bond Future	1037	1	1037	1	0.00
19/01/2023	R213 On 02-November-23			Bond Future	10.45	84.3165	10.4543	84.3165	1,911.00
19/01/2023	R213 On 02-November-23	11.12	Call	Bond Future	5036	5	5036	5	0.00
19/01/2023	R213 On 02-November-23	11.11	Call	Bond Future	5007	5	5007	5	0.00
19/01/2023	R213 On 02-November-23	11.13	Call	Bond Future	5065	5	5065	5	0.00
19/01/2023	R213 On 02-November-23	11.13	Put	Bond Future	2121	2	2121	2	0.00
19/01/2023	R213 On 02-November-23	11.11	Put	Bond Future	2149	2	2149	2	0.00
19/01/2023	R213 On 02-November-23	11.12	Put	Bond Future	2135	2	2135	2	0.00
19/01/2023	R213 On 01-February-24			Bond Future	10.57	85.9985	10.5700	85.9985	0.00
19/01/2023	R213 On 01-February-24	11.72	Call	Bond Future	6561	7	6561	7	0.00
19/01/2023	R213 On 01-February-24	11.71	Call	Bond Future	6531	7	6531	7	0.00
19/01/2023	R213 On 01-February-24	11.70	Call	Bond Future	6502	7	6502	7	0.00
19/01/2023	R213 On 01-February-24	11.70	Put	Bond Future	1782	2	1782	2	0.00
19/01/2023	R213 On 01-February-24	11.71	Put	Bond Future	1772	2	1772	2	0.00
19/01/2023	R213 On 01-February-24	11.72	Put	Bond Future	1761	2	1761	2	0.00
19/01/2023	R214 On 02-February-23			Bond Future	11.25	67.2683	11.2528	67.2683	68,050.00
19/01/2023	R214 On 02-February-23		Call	Bond Future	0	0	0	0	0.00
19/01/2023	R214 On 02-February-23	10.30	Call	Bond Future	3	0	3	0	0.00
19/01/2023	R214 On 02-February-23	11.00	Call	Bond Future	360	1	360	1	0.00
19/01/2023	R214 On 02-February-23	10.90	Call	Bond Future	228	0	228	0	2,300.00
19/01/2023	R214 On 02-February-23	11.80	Call	Bond Future	2992	4	2992	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2023	R214 On 02-February-23	11.09	Call	Bond Future	518	1	518	1	0.00
19/01/2023	R214 On 02-February-23	11.60	Call	Bond Future	2124	3	2124	3	2,300.00
19/01/2023	R214 On 02-February-23	11.08	Call	Bond Future	499	1	499	1	0.00
19/01/2023	R214 On 02-February-23	11.10	Call	Bond Future	538	1	538	1	0.00
19/01/2023	R214 On 02-February-23	11.07	Call	Bond Future	480	1	480	1	0.00
19/01/2023	R214 On 02-February-23	11.07	Put	Bond Future	1483	1	1483	1	0.00
19/01/2023	R214 On 02-February-23	11.08	Put	Bond Future	1447	1	1447	1	0.00
19/01/2023	R214 On 02-February-23	10.90	Put	Bond Future	2187	2	2187	2	0.00
19/01/2023	R214 On 02-February-23	11.60	Put	Bond Future	284	0	284	0	0.00
19/01/2023	R214 On 02-February-23	11.09	Put	Bond Future	1411	1	1411	1	0.00
19/01/2023	R214 On 02-February-23	11.10	Put	Bond Future	1375	1	1375	1	0.00
19/01/2023	R214 On 02-February-23	11.80	Put	Bond Future	129	0	129	0	0.00
19/01/2023	R214 On 02-February-23	11.00	Put	Bond Future	1754	1	1754	1	0.00
19/01/2023	R214 On 02-February-23	10.30	Put	Bond Future	5514	5	5514	5	0.00
19/01/2023	R214 On 02-February-23		Put	Bond Future	33523	33	33523	33	0.00
19/01/2023	R214 On 04-May-23			Bond Future	11.35	65.2699	11.3507	65.2699	22,783.00
19/01/2023	R214 On 04-May-23	11.38	Call	Bond Future	2728	3	2728	3	0.00
19/01/2023	R214 On 04-May-23	11.36	Call	Bond Future	2671	3	2671	3	0.00
19/01/2023	R214 On 04-May-23	11.37	Call	Bond Future	2700	3	2700	3	0.00
19/01/2023	R214 On 04-May-23	11.37	Put	Bond Future	2597	2	2597	2	0.00
19/01/2023	R214 On 04-May-23	11.36	Put	Bond Future	2622	2	2622	2	0.00
19/01/2023	R214 On 04-May-23	11.38	Put	Bond Future	2572	2	2572	2	0.00
19/01/2023	R214 On 03-August-23			Bond Future	11.44	66.5759	11.4438	66.5759	2,980.00
19/01/2023	R214 On 03-August-23	12.16	Call	Bond Future	5852	6	5852	6	0.00
19/01/2023	R214 On 03-August-23	12.14	Call	Bond Future	5786	6	5786	6	0.00
19/01/2023	R214 On 03-August-23	12.15	Call	Bond Future	5819	6	5819	6	0.00
19/01/2023	R214 On 03-August-23	12.15	Put	Bond Future	2257	2	2257	2	0.00
19/01/2023	R214 On 03-August-23	12.14	Put	Bond Future	2272	2	2272	2	0.00
19/01/2023	R214 On 03-August-23	12.16	Put	Bond Future	2241	2	2241	2	0.00
19/01/2023	R214 On 02-November-23			Bond Future	11.54	64.6076	11.5438	64.6076	0.00
19/01/2023	R214 On 02-November-23	11.47	Call	Bond Future	4075	5	4075	5	0.00
19/01/2023	R214 On 02-November-23	11.45	Call	Bond Future	4021	4	4021	4	0.00
19/01/2023	R214 On 02-November-23	11.46	Call	Bond Future	4048	5	4048	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
19/01/2023	R214 On 02-November-23	11.46	Put	Bond Future	4486	4	4486	4	0.00
19/01/2023	R214 On 02-November-23	11.45	Put	Bond Future	4512	4	4512	4	0.00
19/01/2023	R214 On 02-November-23	11.47	Put	Bond Future	4461	4	4461	4	0.00
19/01/2023	R214 On 01-February-24			Bond Future	11.65	65.8963	11.6508	65.8963	0.00
19/01/2023	R214 On 01-February-24	12.14	Call	Bond Future	6029	7	6029	7	0.00
19/01/2023	R214 On 01-February-24	12.15	Call	Bond Future	6059	7	6059	7	0.00
19/01/2023	R214 On 01-February-24	12.16	Call	Bond Future	6088	7	6088	7	0.00
19/01/2023	R214 On 01-February-24	12.16	Put	Bond Future	3559	3	3559	3	0.00
19/01/2023	R214 On 01-February-24	12.15	Put	Bond Future	3578	3	3578	3	0.00
19/01/2023	R214 On 01-February-24	12.14	Put	Bond Future	3597	3	3597	3	0.00
19/01/2023	R248 On 02-February-23			Bond Future	11.25	84.0467	11.2519	84.0467	55,768.00
19/01/2023	R248 On 02-February-23	10.40	Call	Bond Future	10	0	10	0	0.00
19/01/2023	R248 On 02-February-23	11.06	Call	Bond Future	585	1	585	1	0.00
19/01/2023	R248 On 02-February-23	11.10	Call	Bond Future	682	1	682	1	0.00
19/01/2023	R248 On 02-February-23	11.07	Call	Bond Future	608	1	608	1	0.00
19/01/2023	R248 On 02-February-23	11.00	Call	Bond Future	457	1	457	1	2,900.00
19/01/2023	R248 On 02-February-23	11.60	Call	Bond Future	2670	4	2670	4	2,900.00
19/01/2023	R248 On 02-February-23	11.70	Call	Bond Future	3197	4	3197	4	0.00
19/01/2023	R248 On 02-February-23	11.08	Call	Bond Future	632	1	632	1	0.00
19/01/2023	R248 On 02-February-23	11.08	Put	Bond Future	1818	1	1818	1	0.00
19/01/2023	R248 On 02-February-23	11.10	Put	Bond Future	1728	1	1728	1	0.00
19/01/2023	R248 On 02-February-23	11.70	Put	Bond Future	247	0	247	0	0.00
19/01/2023	R248 On 02-February-23	11.60	Put	Bond Future	361	0	361	0	0.00
19/01/2023	R248 On 02-February-23	11.00	Put	Bond Future	2204	2	2204	2	0.00
19/01/2023	R248 On 02-February-23	11.07	Put	Bond Future	1863	1	1863	1	0.00
19/01/2023	R248 On 02-February-23	11.06	Put	Bond Future	1910	1	1910	1	0.00
19/01/2023	R248 On 02-February-23	10.40	Put	Bond Future	6200	5	6200	5	0.00
19/01/2023	R248 On 04-May-23			Bond Future	11.35	81.2118	11.3519	81.2118	249,874.00
19/01/2023	R248 On 04-May-23	11.34	Call	Bond Future	3372	4	3372	4	0.00
19/01/2023	R248 On 04-May-23	11.33	Call	Bond Future	3337	4	3337	4	0.00
19/01/2023	R248 On 04-May-23	11.35	Call	Bond Future	3407	4	3407	4	0.00
19/01/2023	R248 On 04-May-23	11.35	Put	Bond Future	3420	3	3420	3	0.00
19/01/2023	R248 On 04-May-23	11.33	Put	Bond Future	3484	3	3484	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
19/01/2023	R248 On 04-May-23	11.34	Put	Bond Future	3452	3	3452	3	0.00
19/01/2023	R248 On 03-August-23			Bond Future	11.45	82.7992	11.4502	82.7992	0.00
19/01/2023	R248 On 03-August-23	12.10	Call	Bond Future	7064	8	7064	8	0.00
19/01/2023	R248 On 03-August-23	12.09	Call	Bond Future	7024	8	7024	8	0.00
19/01/2023	R248 On 03-August-23	12.11	Call	Bond Future	7104	8	7104	8	0.00
19/01/2023	R248 On 03-August-23	12.11	Put	Bond Future	2954	3	2954	3	0.00
19/01/2023	R248 On 03-August-23	12.09	Put	Bond Future	2994	3	2994	3	0.00
19/01/2023	R248 On 03-August-23	12.10	Put	Bond Future	2974	3	2974	3	0.00
19/01/2023	R248 On 02-November-23			Bond Future	11.55	80.0325	11.5465	80.0325	13,000.00
19/01/2023	R248 On 02-November-23	11.49	Call	Bond Future	5178	6	5178	6	0.00
19/01/2023	R248 On 02-November-23	11.48	Call	Bond Future	5145	6	5145	6	0.00
19/01/2023	R248 On 02-November-23	11.47	Call	Bond Future	5111	6	5111	6	0.00
19/01/2023	R248 On 02-November-23	11.49	Put	Bond Future	5548	5	5548	5	0.00
19/01/2023	R248 On 02-November-23	11.47	Put	Bond Future	5612	5	5612	5	0.00
19/01/2023	R248 On 02-November-23	11.48	Put	Bond Future	5579	5	5579	5	0.00
19/01/2023	R248 On 01-February-24			Bond Future	11.65	81.6657	11.6471	81.6657	0.00
19/01/2023	R248 On 01-February-24	12.16	Call	Bond Future	7700	8	7700	8	0.00
19/01/2023	R248 On 01-February-24	12.15	Call	Bond Future	7664	8	7664	8	0.00
19/01/2023	R248 On 01-February-24	12.14	Call	Bond Future	7628	8	7628	8	0.00
19/01/2023	R248 On 01-February-24	12.14	Put	Bond Future	4583	4	4583	4	0.00
19/01/2023	R248 On 01-February-24	12.15	Put	Bond Future	4560	4	4560	4	0.00
19/01/2023	R248 On 01-February-24	12.16	Put	Bond Future	4537	4	4537	4	0.00