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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/02/2023 TO: 15/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	2025 On 04-May-23			Bond Future	169.28	169.2897	169.2811	169.2897	5,364.00
15/02/2023	2025 On 03-August-23			Bond Future	170.91	170.9154	170.9064	170.9154	214.00
15/02/2023	2025 On 02-November-23			Bond Future	174.30	174.3083	174.2999	174.3083	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
15/02/2023	2025 On 01-February-24			Bond Future	175.98	175.9924	175.9847	175.9924	0.00
15/02/2023	2025 On 02-May-24			Bond Future	179.33	179.3312	179.3253	179.3312	0.00
15/02/2023	2029 On 04-May-23			Bond Future	121.37	121.5796	121.3745	121.5796	1,045.00
15/02/2023	2029 On 03-August-23			Bond Future	123.79	123.9969	123.7876	123.9969	728.00
15/02/2023	2029 On 02-November-23			Bond Future	124.92	125.1323	124.9193	125.1323	0.00
15/02/2023	2029 On 01-February-24			Bond Future	127.40	127.6212	127.4046	127.6212	0.00
15/02/2023	2029 On 02-May-24			Bond Future	128.47	128.6866	128.4674	128.6866	0.00
15/02/2023	2030 On 04-May-23			Bond Future	10.07	92.8154	92.2186	92.8154	82,165.00
15/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	705	1	1	1	150.00
15/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	8426	9	8	9	0.00
15/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	10185	11	10	11	0.00
15/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	10451	11	10	11	0.00
15/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	3307	4	3	4	350.00
15/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6824	7	7	7	0.00
15/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2954	3	3	3	0.00
15/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	195	0	0	0	388.00
15/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	840	1	1	1	479.00
15/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5761	6	6	6	0.00
15/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2892	3	3	3	0.00
15/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2923	3	3	3	0.00
15/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1028	1	1	1	388.00
15/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	2587	3	3	3	479.00
15/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	1478	2	1	2	1,080.00
15/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1773	1	2	1	0.00
15/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	1008	1	1	1	0.00
15/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2324	2	2	2	0.00
15/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	862	1	1	1	0.00
15/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	875	1	1	1	0.00
15/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	249	0	0	0	150.00
15/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2642	2	3	2	0.00
15/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5009	4	5	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
15/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2922	3	3	3	0.00
15/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	850	1	1	1	0.00
15/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	158	0	0	0	388.00
15/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	724	1	1	1	0.00
15/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	19	0	0	0	350.00
15/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	22	0	0	0	479.00
15/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	68	0	0	0	1,080.00
15/02/2023	2030 On 03-August-23			Bond Future	10.18	90.6315	90.0229	90.6315	9,205.00
15/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5731	6	6	6	0.00
15/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9961	11	10	11	0.00
15/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	11016	12	11	12	0.00
15/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5698	6	6	6	0.00
15/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2853	3	3	3	1,012.00
15/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3530	4	4	4	350.00
15/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5665	6	6	6	0.00
15/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	773	1	1	1	0.00
15/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1499	1	1	1	0.00
15/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	758	1	1	1	0.00
15/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	115	0	0	0	350.00
15/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	179	0	0	0	1,012.00
15/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1889	2	2	2	0.00
15/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	765	1	1	1	0.00
15/02/2023	2030 On 02-November-23			Bond Future	10.29	92.4090	91.7888	92.4090	149.00
15/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4071	4	4	4	0.00
15/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4044	4	4	4	0.00
15/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4017	4	4	4	0.00
15/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1889	2	2	2	0.00
15/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1876	2	2	2	0.00
15/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1862	2	2	2	0.00
15/02/2023	2030 On 01-February-24			Bond Future	10.41	90.2206	89.5886	90.2206	0.00
15/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	5455	6	5	6	0.00
15/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	5483	6	5	6	0.00
15/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5511	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
15/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1704	2	2	2	0.00
15/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1715	2	2	2	0.00
15/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1726	2	2	2	0.00
15/02/2023	2030 On 02-May-24			Bond Future	10.57	91.9068	91.2641	91.9068	0.00
15/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1832	2	2	2	0.00
15/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1801	2	2	2	0.00
15/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1816	2	2	2	0.00
15/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4823	4	5	4	0.00
15/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4849	4	5	4	0.00
15/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4798	4	5	4	0.00
15/02/2023	2032 On 04-May-23			Bond Future	10.69	87.6702	87.0770	87.6702	171,689.00
15/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	411	1	0	1	6,500.00
15/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	617	1	1	1	730.00
15/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1780	2	2	2	400.00
15/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2902	3	3	3	0.00
15/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	2489	3	2	3	0.00
15/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	2520	3	3	3	0.00
15/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1056	1	1	1	500.00
15/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1554	2	2	2	730.00
15/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	364	0	0	0	500.00
15/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	4207	5	4	5	400.00
15/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12672	13	13	13	0.00
15/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	2551	3	3	3	0.00
15/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1966	2	2	2	0.00
15/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3101	4	3	4	0.00
15/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1232	1	1	1	730.00
15/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1533	1	2	1	0.00
15/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	21	0	0	0	400.00
15/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4860	4	5	4	0.00
15/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2378	2	2	2	0.00
15/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3084	3	3	3	0.00
15/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1553	1	2	1	0.00

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15/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1573	1	2	1	0.00
15/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1332	1	1	1	13,000.00
15/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1966	2	2	2	500.00
15/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2139	2	2	2	0.00
15/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4088	4	4	4	0.00
15/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	812	1	1	1	0.00
15/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5088	5	5	5	0.00
15/02/2023	2032 On 03-August-23			Bond Future	10.80	89.3922	88.7873	89.3922	2,600.00
15/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5911	6	6	6	0.00
15/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5946	6	6	6	0.00
15/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5981	6	6	6	0.00
15/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	6443	7	6	7	5,000.00
15/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1755	2	2	2	1,500.00
15/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	708	1	1	1	1,500.00
15/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7021	7	7	7	0.00
15/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4327	4	4	4	0.00
15/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1181	1	1	1	0.00
15/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1320	1	1	1	0.00
15/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1332	1	1	1	0.00
15/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1343	1	1	1	0.00
15/02/2023	2032 On 02-November-23			Bond Future	10.93	86.9869	86.3705	86.9869	0.00
15/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	4241	5	4	5	0.00
15/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4212	5	4	5	0.00
15/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	4270	5	4	5	0.00
15/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2756	3	3	3	0.00
15/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2794	3	3	3	0.00
15/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2775	3	3	3	0.00
15/02/2023	2032 On 01-February-24			Bond Future	11.06	88.6964	88.0683	88.6964	0.00
15/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5982	6	6	6	0.00
15/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5951	6	6	6	0.00
15/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5920	6	6	6	0.00
15/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2336	2	2	2	0.00
15/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2322	2	2	2	0.00

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15/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2308	2	2	2	0.00
15/02/2023	2032 On 02-May-24			Bond Future	11.21	86.1980	85.5600	86.1980	0.00
15/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2455	3	2	3	0.00
15/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2436	3	2	3	0.00
15/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2475	3	2	3	0.00
15/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5561	5	6	5	0.00
15/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5619	5	6	5	0.00
15/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5589	5	6	5	0.00
15/02/2023	2033 On 04-May-23			Bond Future	115.41	115.4004	115.4066	115.4004	1,540.00
15/02/2023	2033 On 03-August-23			Bond Future	117.70	117.6947	117.7009	117.6947	6,141.00
15/02/2023	2033 On 02-November-23			Bond Future	118.62	118.6151	118.6219	118.6151	0.00
15/02/2023	2033 On 01-February-24			Bond Future	120.98	120.9745	120.9820	120.9745	0.00
15/02/2023	2033 On 02-May-24			Bond Future	121.83	121.8201	121.8293	121.8201	0.00
15/02/2023	2037 On 04-May-23			Bond Future	11.47	82.9139	82.0017	82.9139	57,527.00
15/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1251	2	1	2	400.00
15/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11774	13	12	13	0.00
15/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1964	2	2	2	0.00
15/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	3441	4	3	4	400.00
15/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1088	1	1	1	703.00
15/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1909	2	2	2	0.00
15/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4036	5	4	5	0.00
15/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1936	2	2	2	0.00
15/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2847	2	3	2	0.00
15/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	99	0	0	0	400.00
15/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2879	2	3	2	0.00
15/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4162	4	4	4	0.00
15/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3838	3	4	3	0.00
15/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1651	1	2	1	0.00
15/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2816	2	3	2	0.00
15/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1356	1	1	1	703.00
15/02/2023	2037 On 03-August-23			Bond Future	11.59	80.2851	79.3548	80.2851	74,072.00

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15/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	5453	6	5	6	0.00
15/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2069	2	2	2	1,800.00
15/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	860	1	1	1	1,800.00
15/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	5382	6	5	6	0.00
15/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	5417	6	5	6	0.00
15/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2436	2	2	2	0.00
15/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2454	2	2	2	0.00
15/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8723	8	9	8	0.00
15/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5534	5	6	5	0.00
15/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2417	2	2	2	0.00
15/02/2023	2037 On 02-November-23			Bond Future	11.71	81.8595	80.9114	81.8595	0.00
15/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3788	4	4	4	0.00
15/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3816	4	4	4	0.00
15/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3844	4	4	4	0.00
15/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4704	4	5	4	0.00
15/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4675	4	5	4	0.00
15/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4647	4	5	4	0.00
15/02/2023	2037 On 01-February-24			Bond Future	11.84	79.2131	78.2468	79.2131	0.00
15/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	6393	7	6	7	0.00
15/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	6425	7	6	7	0.00
15/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	6456	7	6	7	0.00
15/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3854	4	4	4	0.00
15/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3874	4	4	4	0.00
15/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3894	4	4	4	0.00
15/02/2023	2037 On 02-May-24			Bond Future	11.99	80.6922	79.7086	80.6922	0.00
15/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3603	4	4	4	0.00
15/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3651	4	4	4	0.00
15/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3627	4	4	4	0.00
15/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6688	6	7	6	0.00
15/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6721	6	7	6	0.00
15/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6655	6	7	6	0.00
15/02/2023	2038 On 04-May-23			Bond Future	128.33	128.3261	128.3336	128.3261	4,625.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2023	2038 On 03-August-23			Bond Future	128.93	128.9200	128.9273	128.9200	0.00
15/02/2023	2038 On 02-November-23			Bond Future	131.49	131.4791	131.4871	131.4791	0.00
15/02/2023	2038 On 01-February-24			Bond Future	132.10	132.0881	132.0969	132.0881	0.00
15/02/2023	2038 On 02-May-24			Bond Future	134.60	134.5926	134.6031	134.5926	0.00
15/02/2023	2040 On 04-May-23			Bond Future	11.66	84.2762	83.0436	84.2762	51,473.00
15/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	130	0	0	0	388.00
15/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	521	1	1	1	486.00
15/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	781	1	1	1	388.00
15/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10249	11	10	11	0.00
15/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2033	3	2	3	486.00
15/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4000	5	4	5	0.00
15/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	967	1	1	1	684.00
15/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1836	2	2	2	0.00
15/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1863	2	2	2	0.00
15/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7145	8	7	8	0.00
15/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1891	2	2	2	0.00
15/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3304	3	3	3	0.00
15/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1624	1	2	1	684.00
15/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	649	0	1	0	388.00
15/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	269	0	0	0	486.00
15/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6568	6	7	6	0.00
15/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3340	3	3	3	0.00
15/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3376	3	3	3	0.00
15/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4979	4	5	4	0.00
15/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	3130	3	3	3	0.00
15/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5530	5	6	5	0.00
15/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	10180	9	10	9	0.00
15/02/2023	2040 On 03-August-23			Bond Future	11.78	81.4237	80.1668	81.4237	93,124.00
15/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5444	6	5	6	0.00
15/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5407	6	5	6	0.00
15/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5480	6	5	6	0.00
15/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2828	2	3	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
15/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2870	2	3	2	0.00
15/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2849	2	3	2	0.00
15/02/2023	2040 On 02-November-23			Bond Future	11.90	83.0205	81.7392	83.0205	84.00
15/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3695	4	4	4	0.00
15/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3638	4	4	4	0.00
15/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3666	4	4	4	0.00
15/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5526	5	6	5	0.00
15/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5593	5	6	5	0.00
15/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5559	5	6	5	0.00
15/02/2023	2040 On 01-February-24			Bond Future	12.03	80.1465	78.8405	80.1465	3.00
15/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6393	7	6	7	0.00
15/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6360	7	6	7	0.00
15/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6327	7	6	7	0.00
15/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4613	4	5	4	0.00
15/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4590	4	5	4	0.00
15/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4566	4	5	4	0.00
15/02/2023	2040 On 02-May-24			Bond Future	12.18	81.6427	80.3130	81.6427	0.00
15/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3942	5	4	5	0.00
15/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3916	5	4	5	0.00
15/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3891	4	4	4	0.00
15/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	7262	7	7	7	0.00
15/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7333	7	7	7	0.00
15/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	7297	7	7	7	0.00
15/02/2023	2044 On 04-May-23			Bond Future	11.72	80.5901	79.3754	80.5901	55,682.00
15/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1775	2	2	2	0.00
15/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4618	6	5	6	0.00
15/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2742	3	3	3	0.00
15/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3634	4	4	4	0.00
15/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1722	2	2	2	0.00
15/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1749	2	2	2	0.00
15/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3671	3	4	3	0.00
15/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2567	2	3	2	4,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3709	3	4	3	0.00
15/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1931	2	2	2	4,423.00
15/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1438	1	1	1	1,798.00
15/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3632	3	4	3	0.00
15/02/2023	2044 On 03-August-23			Bond Future	11.84	77.7905	76.5518	77.7905	21,473.00
15/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5160	6	5	6	0.00
15/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3744	4	4	4	0.00
15/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5124	6	5	6	0.00
15/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4567	5	5	5	0.00
15/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5089	6	5	6	0.00
15/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3238	3	3	3	0.00
15/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3607	3	4	3	4,754.00
15/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3215	3	3	3	0.00
15/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4310	4	4	4	3,076.00
15/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3192	3	3	3	0.00
15/02/2023	2044 On 02-November-23			Bond Future	11.96	79.3159	78.0532	79.3159	0.00
15/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3538	4	4	4	0.00
15/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3510	4	4	4	0.00
15/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3566	4	4	4	0.00
15/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5967	5	6	5	0.00
15/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	6038	5	6	5	0.00
15/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	6002	5	6	5	0.00
15/02/2023	2044 On 01-February-24			Bond Future	12.08	76.4943	75.2072	76.4943	0.00
15/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6154	7	6	7	0.00
15/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6121	7	6	7	0.00
15/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6187	7	6	7	0.00
15/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4972	4	5	4	0.00
15/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	5022	4	5	4	0.00
15/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4997	4	5	4	0.00
15/02/2023	2044 On 02-May-24			Bond Future	12.22	77.9221	76.6117	77.9221	0.00
15/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4062	5	4	5	0.00
15/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4036	5	4	5	0.00
15/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4088	5	4	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
15/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7424	7	7	7	0.00
15/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7497	7	7	7	0.00
15/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7461	7	7	7	0.00
15/02/2023	2046 On 04-May-23			Bond Future	112.21	112.5652	112.2111	112.5652	17,308.00
15/02/2023	2046 On 03-August-23			Bond Future	114.44	114.8032	114.4420	114.8032	0.00
15/02/2023	2046 On 02-November-23			Bond Future	114.63	114.9982	114.6304	114.9982	0.00
15/02/2023	2046 On 01-February-24			Bond Future	116.91	117.2850	116.9107	117.2850	0.00
15/02/2023	2046 On 02-May-24			Bond Future	117.00	117.3782	116.9980	117.3782	0.00
15/02/2023	2050 On 04-May-23			Bond Future	114.68	114.4762	114.6849	114.4762	13,256.00
15/02/2023	2050 On 03-August-23			Bond Future	114.79	114.5741	114.7866	114.5741	0.00
15/02/2023	2050 On 02-November-23			Bond Future	117.07	116.8483	117.0657	116.8483	0.00
15/02/2023	2050 On 01-February-24			Bond Future	117.16	116.9384	117.1608	116.9384	0.00
15/02/2023	2050 On 02-May-24			Bond Future	119.38	119.1553	119.3832	119.1553	0.00
15/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	AL37 On 04-May-23			Index Future	879.73	883.8660	879.7280	883.8660	0.00
15/02/2023	AL37 On 03-August-23			Index Future	897.01	901.2250	897.0050	901.2250	0.00
15/02/2023	AL37 On 02-November-23			Index Future	914.61	918.9120	914.6110	918.9120	0.00
15/02/2023	AL37 On 01-February-24			Index Future	932.61	936.9930	932.6080	936.9930	0.00
15/02/2023	AL37 On 02-May-24			Index Future	950.13	954.5930	950.1300	954.5930	0.00
15/02/2023	AL7T On 04-May-23			Index Future	1010.94	1018.1900	1010.9420	1018.1900	0.00
15/02/2023	AL7T On 03-August-23			Index Future	1030.80	1038.1880	1030.7970	1038.1880	0.00
15/02/2023	AL7T On 02-November-23			Index Future	1051.03	1058.5630	1051.0280	1058.5630	0.00
15/02/2023	AL7T On 01-February-24			Index Future	1071.71	1079.3910	1071.7100	1079.3910	0.00
15/02/2023	AL7T On 02-May-24			Index Future	1091.85	1099.6660	1091.8450	1099.6660	0.00
15/02/2023	ALBI On 04-May-23			Index Future	887.97	896.3620	887.9730	896.3620	98.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2023	ALBI On 03-August-23			Index Future	905.41	913.9660	905.4130	913.9660	0.00
15/02/2023	ALBI On 02-November-23			Index Future	923.18	931.9030	923.1830	931.9030	0.00
15/02/2023	ALBI On 01-February-24			Index Future	941.35	950.2390	941.3490	950.2390	0.00
15/02/2023	ALBI On 02-May-24			Index Future	959.04	968.0890	959.0350	968.0890	0.00
15/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2023	C210 On 31-March-28			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
15/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2023	ES33 On 04-May-23			Bond Future	12.15	74.8534	74.1215	74.8534	0.00
15/02/2023	ES33 On 03-August-23			Bond Future	12.30	76.3416	75.5952	76.3416	350.00
15/02/2023	ES33 On 02-November-23			Bond Future	12.47	74.0633	73.3023	74.0633	0.00
15/02/2023	ES33 On 01-February-24			Bond Future	12.65	75.5352	74.7595	75.5352	0.00
15/02/2023	ES33 On 02-May-24			Bond Future	12.86	73.1718	72.3822	73.1718	0.00
15/02/2023	ES42 On 04-May-23			Bond Future	12.56	72.1522	71.1856	72.1522	0.00
15/02/2023	ES42 On 03-August-23			Bond Future	12.71	73.5868	72.6010	73.5868	4,000.00
15/02/2023	ES42 On 02-November-23			Bond Future	12.86	70.7851	69.7801	70.7851	0.00
15/02/2023	ES42 On 01-February-24			Bond Future	13.02	72.1911	71.1664	72.1911	0.00
15/02/2023	ES42 On 02-May-24			Bond Future	13.20	69.2954	68.2521	69.2954	0.00
15/02/2023	GOVI On 04-May-23			GOVI	875.48	883.7590	875.4840	883.7590	843.00
15/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	226040	31	23	31	0.00
15/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	226140	31	23	31	0.00
15/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	226240	31	23	31	0.00
15/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 04-May-23	852.87	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
15/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 03-August-23			GOVI	892.68	901.1160	892.6780	901.1160	0.00
15/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	554480	64	55	64	0.00
15/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	554680	64	55	64	0.00
15/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	554580	64	55	64	0.00
15/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 02-November-23			GOVI	910.20	918.8010	910.1990	918.8010	0.00
15/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	243990	33	24	33	0.00
15/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	243890	33	24	33	0.00
15/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	243790	33	24	33	0.00
15/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 01-February-24			GOVI	928.11	936.8790	928.1090	936.8790	0.00
15/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	481290	57	48	57	0.00
15/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	481190	57	48	57	0.00
15/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	481090	57	48	57	0.00
15/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/02/2023	GOVI On 02-May-24			GOVI	945.55	954.4780	945.5460	954.4780	0.00
15/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	4	0	4	0.00
15/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	3	0	3	0.00
15/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	3	0	3	0.00
15/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	54240	0	5	0	0.00
15/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	54340	0	5	0	0.00
15/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	54440	0	5	0	0.00
15/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2023	IGOV On 04-May-23			Index Future	325.18	325.4050	325.1800	325.4050	655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2023	IGOV On 03-August-23			Index Future	331.65	331.8740	331.6450	331.8740	0.00
15/02/2023	IGOV On 02-November-23			Index Future	338.23	338.4640	338.2310	338.4640	0.00
15/02/2023	IGOV On 01-February-24			Index Future	344.96	345.1990	344.9610	345.1990	0.00
15/02/2023	IGOV On 02-May-24			Index Future	351.52	351.7570	351.5170	351.7570	0.00
15/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.45	92.5450	92.5500	92.5450	0.00
15/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.50	92.5250	92.5000	92.5250	0.00
15/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.3600	92.3250	92.3600	0.00
15/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.70	92.3400	92.3000	92.3400	0.00
15/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.82	92.2650	92.1800	92.2650	0.00
15/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.81	92.2600	92.1900	92.2600	0.00
15/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.78	92.2250	92.2250	92.2250	0.00
15/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.81	92.2700	92.1900	92.2700	75.00
15/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.66	92.4650	92.3450	92.4650	272.00
15/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.62	92.5350	92.3850	92.5350	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
15/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.44	92.7300	92.5650	92.7300	0.00
15/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.41	92.7500	92.5900	92.7500	68.00
15/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.36	92.7800	92.6450	92.7800	0.00
15/02/2023	R035 On 04-May-23			Bond Future	11.19	87.5386	86.6653	87.5386	158,784.00
15/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	153	0	0	0	388.00
15/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	620	1	1	1	491.00
15/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	2399	3	2	3	0.00
15/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	4486	5	4	5	0.00
15/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	4770	5	5	5	0.00
15/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	7320	8	7	8	0.00
15/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	10584	11	11	11	0.00
15/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	2337	3	2	3	0.00
15/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	2368	3	2	3	0.00
15/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	894	1	1	1	388.00
15/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1902	2	2	2	770.00
15/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2247	3	2	3	491.00
15/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	810	1	1	1	770.00
15/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4644	4	5	4	0.00
15/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2740	2	3	2	0.00
15/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4422	4	4	4	0.00
15/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2251	2	2	2	0.00
15/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	442	0	0	0	388.00
15/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	145	0	0	0	491.00
15/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	995	1	1	1	770.00
15/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2304	2	2	2	0.00
15/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2277	2	2	2	0.00
15/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1092	1	1	1	1,035.00
15/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2387	2	2	2	0.00
15/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5257	5	5	5	0.00
15/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8432	8	8	8	0.00
15/02/2023	R035 On 03-August-23			Bond Future	11.31	89.2581	88.3675	89.2581	2,561.00
15/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	5787	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
15/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	5823	6	6	6	0.00
15/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5860	6	6	6	0.00
15/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	2088	2	2	2	0.00
15/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	2104	2	2	2	0.00
15/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	2120	2	2	2	0.00
15/02/2023	R035 On 02-November-23			Bond Future	11.44	86.5061	85.5984	86.5061	123.00
15/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4110	5	4	5	0.00
15/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4051	5	4	5	0.00
15/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4081	5	4	5	0.00
15/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4180	4	4	4	0.00
15/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4206	4	4	4	0.00
15/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4154	4	4	4	0.00
15/02/2023	R035 On 01-February-24			Bond Future	11.57	88.2064	87.2814	88.2064	0.00
15/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6755	7	7	7	0.00
15/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	6690	7	7	7	0.00
15/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	6723	7	7	7	0.00
15/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3477	3	3	3	0.00
15/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3496	3	3	3	0.00
15/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3459	3	3	3	0.00
15/02/2023	R035 On 02-May-24			Bond Future	11.72	85.3539	84.4127	85.3539	0.00
15/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3581	4	4	4	0.00
15/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3533	4	4	4	0.00
15/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3557	4	4	4	0.00
15/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6401	6	6	6	0.00
15/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6433	6	6	6	0.00
15/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6369	6	6	6	0.00
15/02/2023	R186 On 04-May-23			Bond Future	8.50	110.4804	110.1107	110.4804	95,759.00
15/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	668	1	1	1	200.00
15/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1532	2	2	2	0.00
15/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1510	2	2	2	0.00
15/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1554	2	2	2	0.00
15/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	488	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
15/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	497	0	0	0	0.00
15/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	479	0	0	0	0.00
15/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1113	1	1	1	200.00
15/02/2023	R186 On 03-August-23			Bond Future	8.55	107.3461	106.9690	107.3461	0.00
15/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3810	4	4	4	0.00
15/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3761	4	4	4	0.00
15/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3785	4	4	4	0.00
15/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	309	0	0	0	0.00
15/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	312	0	0	0	0.00
15/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	305	0	0	0	0.00
15/02/2023	R186 On 02-November-23			Bond Future	8.60	109.4516	109.0675	109.4516	1,263.00
15/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2921	3	3	3	0.00
15/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5186	6	5	6	0.00
15/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2901	3	3	3	0.00
15/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2941	3	3	3	0.00
15/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2445	3	2	3	1,715.00
15/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	756	1	1	1	0.00
15/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	769	1	1	1	0.00
15/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	290	0	0	0	1,715.00
15/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	938	1	1	1	0.00
15/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	762	1	1	1	0.00
15/02/2023	R186 On 01-February-24			Bond Future	8.66	106.2992	105.9082	106.2992	0.00
15/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3027	3	3	3	0.00
15/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2990	3	3	3	0.00
15/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3009	3	3	3	0.00
15/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	857	1	1	1	0.00
15/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	870	1	1	1	0.00
15/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	864	1	1	1	0.00
15/02/2023	R186 On 02-May-24			Bond Future	8.78	108.2866	107.8894	108.2866	0.00
15/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	732	1	1	1	0.00
15/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	741	1	1	1	0.00
15/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	750	1	1	1	0.00
15/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2588	2	3	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
15/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2603	2	3	2	0.00
15/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2618	2	3	2	0.00
15/02/2023	R197 On 04-May-23			Bond Future	335.75	335.7134	335.7539	335.7134	309.00
15/02/2023	R197 On 03-August-23			Bond Future	333.36	333.3211	333.3620	333.3211	0.00
15/02/2023	R197 On 02-November-23			Bond Future	339.98	339.9375	339.9806	339.9375	0.00
15/02/2023	R202 On 04-May-23			Bond Future	250.21	250.9592	250.2075	250.9592	4,903.00
15/02/2023	R202 On 03-August-23			Bond Future	250.37	251.1328	250.3662	251.1328	460.00
15/02/2023	R202 On 02-November-23			Bond Future	255.34	256.1183	255.3372	256.1183	0.00
15/02/2023	R202 On 01-February-24			Bond Future	255.48	256.2742	255.4790	256.2742	0.00
15/02/2023	R202 On 02-May-24			Bond Future	260.33	261.1335	260.3261	261.1335	0.00
15/02/2023	R209 On 04-May-23			Bond Future	11.24	67.9024	67.1058	67.9024	19,569.00
15/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1464	2	1	2	2,500.00
15/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1722	2	2	2	0.00
15/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2804	3	3	3	1,000.00
15/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6379	7	6	7	0.00
15/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	177	0	0	0	500.00
15/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	596	1	1	1	4,500.00
15/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1673	2	2	2	0.00
15/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1697	2	2	2	0.00
15/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2402	2	2	2	0.00
15/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2429	2	2	2	0.00
15/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4485	4	4	4	0.00
15/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1496	1	1	1	0.00
15/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6881	6	7	6	0.00
15/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	396	0	0	0	8,500.00
15/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2375	2	2	2	0.00
15/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2685	2	3	2	8,250.00
15/02/2023	R209 On 03-August-23			Bond Future	11.34	69.2361	68.4238	69.2361	1,690.00
15/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4892	5	5	5	0.00
15/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1651	2	2	2	1,800.00
15/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4829	5	5	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
15/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4860	5	5	5	0.00
15/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	658	1	1	1	1,800.00
15/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7857	7	8	7	0.00
15/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1963	2	2	2	0.00
15/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4973	4	5	4	0.00
15/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1994	2	2	2	0.00
15/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1979	2	2	2	0.00
15/02/2023	R209 On 02-November-23			Bond Future	11.46	67.4436	66.6156	67.4436	4,105.00
15/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3380	4	3	4	0.00
15/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3330	4	3	4	0.00
15/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3355	4	3	4	0.00
15/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3925	4	4	4	0.00
15/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3950	4	4	4	0.00
15/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3901	4	4	4	0.00
15/02/2023	R209 On 01-February-24			Bond Future	11.57	68.7691	67.9251	68.7691	0.00
15/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5752	6	6	6	0.00
15/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5781	6	6	6	0.00
15/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5809	6	6	6	0.00
15/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3142	3	3	3	0.00
15/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3159	3	3	3	0.00
15/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3176	3	3	3	0.00
15/02/2023	R209 On 02-May-24			Bond Future	11.71	66.9059	66.0476	66.9059	0.00
15/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3167	4	3	4	0.00
15/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3125	4	3	4	0.00
15/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3146	4	3	4	0.00
15/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5704	5	6	5	0.00
15/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5733	5	6	5	0.00
15/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5676	5	6	5	0.00
15/02/2023	R210 On 04-May-23			Bond Future	223.77	223.7717	223.7692	223.7717	386.00
15/02/2023	R210 On 03-August-23			Bond Future	228.22	228.2208	228.2181	228.2208	300.00
15/02/2023	R210 On 02-November-23			Bond Future	229.59	229.5923	229.5905	229.5923	0.00
15/02/2023	R210 On 01-February-24			Bond Future	234.16	234.1586	234.1579	234.1586	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
15/02/2023	R210 On 02-May-24			Bond Future	235.37	235.3699	235.3722	235.3699	0.00
15/02/2023	R213 On 04-May-23			Bond Future	10.46	83.7691	83.1384	83.7691	34,144.00
15/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	2447	3	2	3	0.00
15/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	2477	3	2	3	0.00
15/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2506	3	3	3	0.00
15/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1192	1	1	1	0.00
15/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1208	1	1	1	0.00
15/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1224	1	1	1	0.00
15/02/2023	R213 On 03-August-23			Bond Future	10.57	85.4144	84.7712	85.4144	0.00
15/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	5554	6	6	6	0.00
15/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5586	6	6	6	0.00
15/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5619	6	6	6	0.00
15/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	1030	1	1	1	0.00
15/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	1021	1	1	1	0.00
15/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	1040	1	1	1	0.00
15/02/2023	R213 On 02-November-23			Bond Future	10.69	83.5385	82.8830	83.5385	1,275.00
15/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4016	4	4	4	0.00
15/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4043	4	4	4	0.00
15/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4071	4	4	4	0.00
15/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2180	2	2	2	0.00
15/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2196	2	2	2	0.00
15/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2211	2	2	2	0.00
15/02/2023	R213 On 01-February-24			Bond Future	10.83	85.1807	84.5128	85.1807	0.00
15/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5630	6	6	6	0.00
15/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5572	6	6	6	0.00
15/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5601	6	6	6	0.00
15/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1940	2	2	2	0.00
15/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1951	2	2	2	0.00
15/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1928	2	2	2	0.00
15/02/2023	R213 On 02-May-24			Bond Future	10.98	83.2240	82.5447	83.2240	0.00
15/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2112	2	2	2	0.00
15/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2129	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
15/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2146	2	2	2	0.00
15/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5009	5	5	5	0.00
15/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5035	5	5	5	0.00
15/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5061	5	5	5	0.00
15/02/2023	R214 On 04-May-23			Bond Future	11.50	64.5893	63.6561	64.5893	22,902.00
15/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1859	2	2	2	0.00
15/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1809	2	2	2	0.00
15/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1834	2	2	2	0.00
15/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2537	2	3	2	0.00
15/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2565	2	3	2	0.00
15/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2509	2	3	2	0.00
15/02/2023	R214 On 03-August-23			Bond Future	11.61	65.8579	64.9064	65.8579	2,980.00
15/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4912	6	5	6	0.00
15/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4849	5	5	5	0.00
15/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4881	6	5	6	0.00
15/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2164	2	2	2	0.00
15/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2181	2	2	2	0.00
15/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2148	2	2	2	0.00
15/02/2023	R214 On 02-November-23			Bond Future	11.72	63.8519	62.8820	63.8519	0.00
15/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3220	4	3	4	0.00
15/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3269	4	3	4	0.00
15/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3244	4	3	4	0.00
15/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4568	4	5	4	0.00
15/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4596	4	5	4	0.00
15/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4540	4	5	4	0.00
15/02/2023	R214 On 01-February-24			Bond Future	11.83	65.1069	64.1184	65.1069	0.00
15/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5405	6	5	6	0.00
15/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5433	6	5	6	0.00
15/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5462	6	5	6	0.00
15/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3854	3	4	3	0.00
15/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3874	3	4	3	0.00
15/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3894	4	4	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
15/02/2023	R214 On 02-May-24			Bond Future	11.96	63.0273	62.0210	63.0273	0.00
15/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3523	4	4	4	0.00
15/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3478	4	3	4	0.00
15/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3501	4	4	4	0.00
15/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5984	5	6	5	0.00
15/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	6014	5	6	5	0.00
15/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5954	5	6	5	0.00
15/02/2023	R248 On 04-May-23			Bond Future	11.59	79.8616	78.6284	79.8616	235,200.00
15/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1975	3	2	3	0.00
15/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1946	3	2	3	0.00
15/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	299	0	0	0	1,500.00
15/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1350	2	1	2	1,500.00
15/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2004	3	2	3	0.00
15/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3584	3	4	3	0.00
15/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8726	8	9	8	0.00
15/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3661	3	4	3	0.00
15/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3623	3	4	3	0.00
15/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4639	4	5	4	0.00
15/02/2023	R248 On 03-August-23			Bond Future	11.70	81.3927	80.1726	81.3927	0.00
15/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5563	6	6	6	0.00
15/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5525	6	6	6	0.00
15/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5600	6	6	6	0.00
15/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	3041	3	3	3	0.00
15/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	3063	3	3	3	0.00
15/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	3086	3	3	3	0.00
15/02/2023	R248 On 02-November-23			Bond Future	11.81	78.5692	77.3062	78.5692	0.00
15/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3911	5	4	5	0.00
15/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3881	5	4	5	0.00
15/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3851	4	4	4	0.00
15/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5950	5	6	5	0.00
15/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	6021	5	6	5	0.00
15/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5986	5	6	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
15/02/2023	R248 On 01-February-24			Bond Future	11.93	80.1503	78.8260	80.1503	13,000.00
15/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6182	7	6	7	0.00
15/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6148	7	6	7	0.00
15/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6115	7	6	7	0.00
15/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4832	4	5	4	0.00
15/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4806	4	5	4	0.00
15/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4781	4	5	4	0.00
15/02/2023	R248 On 02-May-24			Bond Future	12.06	77.1921	75.8620	77.1921	0.00
15/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4029	5	4	5	0.00
15/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4002	5	4	5	0.00
15/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3975	5	4	5	0.00
15/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7657	7	8	7	0.00
15/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7734	7	8	7	0.00
15/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7695	7	8	7	0.00