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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/02/2023 TO: 21/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	2025 On 04-May-23			Bond Future	169.02	169.2760	169.0198	169.2760	5,364.00
21/02/2023	2025 On 03-August-23			Bond Future	170.66	170.9177	170.6566	170.9177	214.00
21/02/2023	2025 On 02-November-23			Bond Future	174.03	174.2968	174.0309	174.2968	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
21/02/2023	2025 On 01-February-24			Bond Future	175.71	175.9827	175.7128	175.9827	0.00
21/02/2023	2025 On 02-May-24			Bond Future	179.06	179.3371	179.0627	179.3371	0.00
21/02/2023	2029 On 04-May-23			Bond Future	120.69	121.1042	120.6947	121.1042	1,045.00
21/02/2023	2029 On 03-August-23			Bond Future	123.10	123.5170	123.0994	123.5170	728.00
21/02/2023	2029 On 02-November-23			Bond Future	124.22	124.6405	124.2152	124.6405	0.00
21/02/2023	2029 On 01-February-24			Bond Future	126.68	127.1155	126.6819	127.1155	0.00
21/02/2023	2029 On 02-May-24			Bond Future	127.75	128.1890	127.7486	128.1890	0.00
21/02/2023	2030 On 04-May-23			Bond Future	10.33	91.3290	91.0348	91.3290	82,165.00
21/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	259	0	0	0	150.00
21/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7254	8	7	8	0.00
21/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9003	9	9	9	0.00
21/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9269	10	9	10	0.00
21/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2284	2	2	2	350.00
21/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	5655	6	6	6	0.00
21/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	1968	2	2	2	0.00
21/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	38	0	0	0	388.00
21/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	335	0	0	0	479.00
21/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	4612	5	5	5	0.00
21/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	1913	2	2	2	0.00
21/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	1940	2	2	2	0.00
21/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	450	1	0	1	388.00
21/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	1648	2	2	2	479.00
21/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	758	1	1	1	1,080.00
21/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	2236	2	2	2	0.00
21/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	1254	1	1	1	0.00
21/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2930	3	3	3	0.00
21/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	1064	1	1	1	0.00
21/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	1080	1	1	1	0.00
21/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	283	0	0	0	150.00
21/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	3321	3	3	3	0.00
21/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	6036	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
21/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3660	3	4	3	0.00
21/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	1048	1	1	1	0.00
21/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	173	0	0	0	388.00
21/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	885	1	1	1	0.00
21/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	20	0	0	0	350.00
21/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	25	0	0	0	479.00
21/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	80	0	0	0	1,080.00
21/02/2023	2030 On 03-August-23			Bond Future	10.46	89.1196	88.8196	89.1196	11,505.00
21/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	4662	5	5	5	0.00
21/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	8799	9	9	9	0.00
21/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	9839	10	10	10	0.00
21/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	4630	5	5	5	0.00
21/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2032	2	2	2	1,012.00
21/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	2624	3	3	3	350.00
21/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	4599	5	5	5	0.00
21/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	910	1	1	1	0.00
21/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1796	2	2	2	0.00
21/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	892	1	1	1	0.00
21/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	141	0	0	0	350.00
21/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	221	0	0	0	1,012.00
21/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	2270	2	2	2	0.00
21/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	901	1	1	1	0.00
21/02/2023	2030 On 02-November-23			Bond Future	10.58	90.8599	90.5543	90.8599	34.00
21/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3144	3	3	3	0.00
21/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3094	3	3	3	0.00
21/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3119	3	3	3	0.00
21/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	2185	2	2	2	0.00
21/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	2202	2	2	2	0.00
21/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	2169	2	2	2	0.00
21/02/2023	2030 On 01-February-24			Bond Future	10.72	88.6380	88.3264	88.6380	0.00
21/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4413	5	4	5	0.00
21/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	4309	5	4	5	0.00
21/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4440	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
21/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	4466	5	4	5	0.00
21/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1446	2	1	2	1,360.00
21/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	4696	4	5	4	0.00
21/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1922	2	2	2	0.00
21/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1934	2	2	2	0.00
21/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1997	2	2	2	1,360.00
21/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1947	2	2	2	0.00
21/02/2023	2030 On 02-May-24			Bond Future	10.90	90.3029	89.9858	90.3029	0.00
21/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1319	1	1	1	0.00
21/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1294	1	1	1	0.00
21/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1307	1	1	1	0.00
21/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	5592	5	6	5	0.00
21/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	5621	5	6	5	0.00
21/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	5563	5	6	5	0.00
21/02/2023	2032 On 04-May-23			Bond Future	10.93	86.2030	85.8447	86.2030	171,509.00
21/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	109	0	0	0	6,500.00
21/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	204	0	0	0	730.00
21/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	1883	2	2	2	0.00
21/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1530	2	2	2	0.00
21/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1556	2	2	2	0.00
21/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	450	1	0	1	500.00
21/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	790	1	1	1	730.00
21/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	959	1	1	1	400.00
21/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1104	1	1	1	0.00
21/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	90	0	0	0	500.00
21/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3070	3	3	3	400.00
21/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	11437	12	11	12	0.00
21/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1582	2	2	2	0.00
21/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2059	2	2	2	0.00
21/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1421	1	1	1	730.00
21/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1797	2	2	2	0.00
21/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	19	0	0	0	400.00

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21/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	5790	5	6	5	0.00
21/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2550	2	3	2	0.00
21/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2847	3	3	3	0.00
21/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3711	3	4	3	0.00
21/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1821	2	2	2	0.00
21/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1846	2	2	2	0.00
21/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1545	1	2	1	13,000.00
21/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	2336	2	2	2	500.00
21/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4907	5	5	5	0.00
21/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	907	1	1	1	0.00
21/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	6046	6	6	6	0.00
21/02/2023	2032 On 03-August-23			Bond Future	11.06	87.8998	87.5343	87.8998	2,600.00
21/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	4897	5	5	5	0.00
21/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	4930	5	5	5	0.00
21/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	4963	5	5	5	0.00
21/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5399	6	5	6	5,000.00
21/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1215	1	1	1	1,500.00
21/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	448	1	0	1	1,500.00
21/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	8013	8	8	8	0.00
21/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	5040	5	5	5	0.00
21/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1390	1	1	1	0.00
21/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1555	1	2	1	0.00
21/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1569	1	2	1	0.00
21/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1582	1	2	1	0.00
21/02/2023	2032 On 02-November-23			Bond Future	11.19	85.4580	85.0855	85.4580	25.00
21/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3298	4	3	4	0.00
21/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3272	3	3	3	0.00
21/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3324	4	3	4	0.00
21/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	3096	3	3	3	0.00
21/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	3139	3	3	3	0.00
21/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	3118	3	3	3	0.00
21/02/2023	2032 On 01-February-24			Bond Future	11.33	87.1345	86.7549	87.1345	0.00
21/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	4959	5	5	5	0.00

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21/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	4930	5	5	5	0.00
21/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	4901	5	5	5	0.00
21/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2631	2	3	2	0.00
21/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2615	2	3	2	0.00
21/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2599	2	3	2	0.00
21/02/2023	2032 On 02-May-24			Bond Future	11.50	84.6157	84.2293	84.6157	0.00
21/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	1820	2	2	2	0.00
21/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	1804	2	2	2	0.00
21/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	1836	2	2	2	0.00
21/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	6252	6	6	6	0.00
21/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	6318	6	6	6	0.00
21/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	6285	6	6	6	0.00
21/02/2023	2033 On 04-May-23			Bond Future	113.80	114.4006	113.7992	114.4006	1,540.00
21/02/2023	2033 On 03-August-23			Bond Future	116.07	116.6798	116.0664	116.6798	6,141.00
21/02/2023	2033 On 02-November-23			Bond Future	116.95	117.5791	116.9541	117.5791	0.00
21/02/2023	2033 On 01-February-24			Bond Future	119.28	119.9140	119.2767	119.9140	0.00
21/02/2023	2033 On 02-May-24			Bond Future	120.11	120.7567	120.1087	120.7567	0.00
21/02/2023	2037 On 04-May-23			Bond Future	11.74	81.1376	80.4445	81.1376	56,761.00
21/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	571	1	1	1	400.00
21/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	10222	11	10	11	0.00
21/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2231	3	2	3	400.00
21/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1055	1	1	1	0.00
21/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	472	1	0	1	703.00
21/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	2746	3	3	3	0.00
21/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1015	1	1	1	0.00
21/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1035	1	1	1	0.00
21/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	3503	3	4	3	0.00
21/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	3542	3	4	3	0.00
21/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	104	0	0	0	400.00
21/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	5104	5	5	5	0.00
21/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	4714	4	5	4	0.00

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21/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	3464	3	3	3	0.00
21/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1997	2	2	2	0.00
21/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1624	1	2	1	703.00
21/02/2023	2037 On 03-August-23			Bond Future	11.87	78.4773	77.7704	78.4773	74,072.00
21/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4134	5	4	5	0.00
21/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	433	1	0	1	1,800.00
21/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1249	1	1	1	1,800.00
21/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4070	5	4	5	0.00
21/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4102	5	4	5	0.00
21/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2705	2	3	2	0.00
21/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2726	2	3	2	0.00
21/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	6299	6	6	6	0.00
21/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	9881	9	10	9	0.00
21/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2683	2	3	2	0.00
21/02/2023	2037 On 02-November-23			Bond Future	12.01	80.0096	79.2890	80.0096	0.00
21/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	2697	3	3	3	0.00
21/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	2722	3	3	3	0.00
21/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	2746	3	3	3	0.00
21/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	5235	5	5	5	0.00
21/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	5203	5	5	5	0.00
21/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	5170	5	5	5	0.00
21/02/2023	2037 On 01-February-24			Bond Future	12.15	77.3241	76.5895	77.3241	0.00
21/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5099	6	5	6	0.00
21/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5129	6	5	6	0.00
21/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5158	6	5	6	0.00
21/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	4213	4	4	4	0.00
21/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	4235	4	4	4	0.00
21/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	4258	4	4	4	0.00
21/02/2023	2037 On 02-May-24			Bond Future	12.31	78.7751	78.0269	78.7751	0.00
21/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	2634	3	3	3	0.00
21/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	2673	3	3	3	0.00
21/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	2653	3	3	3	0.00
21/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	7396	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	7433	7	7	7	0.00
21/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	7359	7	7	7	0.00
21/02/2023	2038 On 04-May-23			Bond Future	126.66	127.7286	126.6635	127.7286	4,625.00
21/02/2023	2038 On 03-August-23			Bond Future	127.24	128.3262	127.2402	128.3262	0.00
21/02/2023	2038 On 02-November-23			Bond Future	129.76	130.8630	129.7558	130.8630	0.00
21/02/2023	2038 On 01-February-24			Bond Future	130.34	131.4642	130.3364	131.4642	0.00
21/02/2023	2038 On 02-May-24			Bond Future	132.82	133.9688	132.8200	133.9688	0.00
21/02/2023	2040 On 04-May-23			Bond Future	11.87	82.5640	81.7285	82.5640	51,210.00
21/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	34	0	0	0	388.00
21/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	212	0	0	0	486.00
21/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	361	1	0	1	388.00
21/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	8932	10	9	10	0.00
21/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1248	2	1	2	486.00
21/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	2921	3	3	3	0.00
21/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	477	1	0	1	684.00
21/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1117	1	1	1	0.00
21/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1096	1	1	1	0.00
21/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	5879	7	6	7	0.00
21/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1138	1	1	1	0.00
21/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3866	3	4	3	0.00
21/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1859	2	2	2	684.00
21/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	698	1	1	1	388.00
21/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	267	0	0	0	486.00
21/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	7574	7	8	7	0.00
21/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3951	3	4	3	0.00
21/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3908	3	4	3	0.00
21/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	5805	5	6	5	0.00
21/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	3660	3	4	3	0.00
21/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	6426	6	6	6	0.00
21/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	11399	11	11	11	0.00
21/02/2023	2040 On 03-August-23			Bond Future	12.00	79.6813	78.8292	79.6813	95,832.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	4258	5	4	5	0.00
21/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	4224	5	4	5	0.00
21/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	4292	5	4	5	0.00
21/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2977	3	3	3	0.00
21/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	3024	3	3	3	0.00
21/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	3001	3	3	3	0.00
21/02/2023	2040 On 02-November-23			Bond Future	12.14	81.2371	80.3685	81.2371	84.00
21/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	2793	3	3	3	0.00
21/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	2768	3	3	3	0.00
21/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	2743	3	3	3	0.00
21/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	6068	6	6	6	0.00
21/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5995	6	6	6	0.00
21/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	6032	6	6	6	0.00
21/02/2023	2040 On 01-February-24			Bond Future	12.27	78.3253	77.4398	78.3253	3.00
21/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	5229	6	5	6	0.00
21/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	5167	6	5	6	0.00
21/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	5198	6	5	6	0.00
21/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4828	4	5	4	0.00
21/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4854	4	5	4	0.00
21/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4803	4	5	4	0.00
21/02/2023	2040 On 02-May-24			Bond Future	12.43	79.7947	78.8928	79.7947	0.00
21/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3023	3	3	3	0.00
21/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3001	3	3	3	0.00
21/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	2979	3	3	3	0.00
21/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	7763	7	8	7	0.00
21/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7841	7	8	7	0.00
21/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	7802	7	8	7	0.00
21/02/2023	2044 On 04-May-23			Bond Future	11.92	78.9858	78.1415	78.9858	55,605.00
21/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1030	1	1	1	0.00
21/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	1806	2	2	2	0.00
21/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	2583	3	3	3	0.00
21/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	3482	4	3	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
21/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	991	1	1	1	0.00
21/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1010	1	1	1	0.00
21/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	4166	4	4	4	0.00
21/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2865	2	3	2	4,423.00
21/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	4212	4	4	4	0.00
21/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1536	1	2	1	1,798.00
21/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	2113	2	2	2	4,423.00
21/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	4122	4	4	4	0.00
21/02/2023	2044 On 03-August-23			Bond Future	12.05	76.1578	75.2968	76.1578	21,473.00
21/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4054	5	4	5	0.00
21/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	2767	3	3	3	0.00
21/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4021	5	4	5	0.00
21/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	3507	4	4	4	0.00
21/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	3988	4	4	4	0.00
21/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3392	3	3	3	0.00
21/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3802	3	4	3	4,754.00
21/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3366	3	3	3	0.00
21/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4587	4	5	4	3,076.00
21/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3340	3	3	3	0.00
21/02/2023	2044 On 02-November-23			Bond Future	12.17	77.6447	76.7671	77.6447	0.00
21/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	2630	3	3	3	0.00
21/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	2606	3	3	3	0.00
21/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	2654	3	3	3	0.00
21/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	6341	6	6	6	0.00
21/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	6420	6	6	6	0.00
21/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	6381	6	6	6	0.00
21/02/2023	2044 On 01-February-24			Bond Future	12.31	74.7876	73.8929	74.7876	0.00
21/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5071	6	5	6	0.00
21/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5041	6	5	6	0.00
21/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5101	6	5	6	0.00
21/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	5201	5	5	5	0.00
21/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	5256	5	5	5	0.00
21/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	5228	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
21/02/2023	2044 On 02-May-24			Bond Future	12.46	76.1906	75.2792	76.1906	0.00
21/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3182	4	3	4	0.00
21/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3159	4	3	4	0.00
21/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	3204	4	3	4	0.00
21/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7873	7	8	7	0.00
21/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7953	7	8	7	0.00
21/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7913	7	8	7	0.00
21/02/2023	2046 On 04-May-23			Bond Future	110.09	112.0403	110.0913	112.0403	17,308.00
21/02/2023	2046 On 03-August-23			Bond Future	112.28	114.2727	112.2847	114.2727	0.00
21/02/2023	2046 On 02-November-23			Bond Future	112.43	114.4598	112.4333	114.4598	0.00
21/02/2023	2046 On 01-February-24			Bond Future	114.67	116.7322	114.6657	116.7322	0.00
21/02/2023	2046 On 02-May-24			Bond Future	114.73	116.8353	114.7314	116.8353	0.00
21/02/2023	2050 On 04-May-23			Bond Future	112.31	113.0931	112.3066	113.0931	13,306.00
21/02/2023	2050 On 03-August-23			Bond Future	112.37	113.1768	112.3748	113.1768	0.00
21/02/2023	2050 On 02-November-23			Bond Future	114.60	115.4141	114.5966	115.4141	0.00
21/02/2023	2050 On 01-February-24			Bond Future	114.65	115.4816	114.6490	115.4816	0.00
21/02/2023	2050 On 02-May-24			Bond Future	116.83	117.6814	116.8334	117.6814	0.00
21/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	AL37 On 04-May-23			Index Future	872.51	873.9680	872.5090	873.9680	0.00
21/02/2023	AL37 On 03-August-23			Index Future	889.68	891.1680	889.6800	891.1680	0.00
21/02/2023	AL37 On 02-November-23			Index Future	907.07	908.5860	907.0710	908.5860	0.00
21/02/2023	AL37 On 01-February-24			Index Future	924.89	926.4330	924.8890	926.4330	0.00
21/02/2023	AL37 On 02-May-24			Index Future	942.35	943.9170	942.3470	943.9170	0.00
21/02/2023	AL7T On 04-May-23			Index Future	997.46	1001.6630	997.4610	1001.6630	0.00
21/02/2023	AL7T On 03-August-23			Index Future	1017.09	1021.3760	1017.0910	1021.3760	0.00
21/02/2023	AL7T On 02-November-23			Index Future	1036.97	1041.3390	1036.9720	1041.3390	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
21/02/2023	AL7T On 01-February-24			Index Future	1057.34	1061.7940	1057.3420	1061.7940	0.00
21/02/2023	AL7T On 02-May-24			Index Future	1077.30	1081.8320	1077.3000	1081.8320	0.00
21/02/2023	ALBI On 04-May-23			Index Future	876.18	881.4750	876.1750	881.4750	98.00
21/02/2023	ALBI On 03-August-23			Index Future	893.42	898.8230	893.4180	898.8230	0.00
21/02/2023	ALBI On 02-November-23			Index Future	910.88	916.3910	910.8820	916.3910	0.00
21/02/2023	ALBI On 01-February-24			Index Future	928.78	934.3910	928.7750	934.3910	0.00
21/02/2023	ALBI On 02-May-24			Index Future	946.31	952.0250	946.3060	952.0250	0.00
21/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C202 On 07-December-33			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
21/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2023	ES33 On 04-May-23			Bond Future	12.41	73.4748	72.8886	73.4748	0.00
21/02/2023	ES33 On 03-August-23			Bond Future	12.58	74.9387	74.3408	74.9387	350.00
21/02/2023	ES33 On 02-November-23			Bond Future	12.76	72.6265	72.0169	72.6265	0.00
21/02/2023	ES33 On 01-February-24			Bond Future	12.96	74.0674	73.4459	74.0674	0.00
21/02/2023	ES33 On 02-May-24			Bond Future	13.17	71.6830	71.0498	71.6830	0.00
21/02/2023	ES42 On 04-May-23			Bond Future	12.77	70.7960	70.0619	70.7960	0.00
21/02/2023	ES42 On 03-August-23			Bond Future	12.92	72.2067	71.4578	72.2067	4,000.00
21/02/2023	ES42 On 02-November-23			Bond Future	13.09	69.3718	68.6082	69.3718	0.00
21/02/2023	ES42 On 01-February-24			Bond Future	13.26	70.7472	69.9687	70.7472	0.00
21/02/2023	ES42 On 02-May-24			Bond Future	13.45	67.8308	67.0377	67.8308	0.00
21/02/2023	GOVI On 04-May-23			GOVI	863.76	868.9520	863.7620	868.9520	845.00
21/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	108820	16	11	16	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
21/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	109020	16	11	16	0.00
21/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	108920	16	11	16	0.00
21/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 03-August-23			GOVI	880.76	886.0530	880.7610	886.0530	0.00
21/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	435310	49	44	49	0.00
21/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	435510	49	44	49	0.00
21/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	435410	49	44	49	0.00
21/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-November-23			GOVI	897.98	903.3720	897.9780	903.3720	0.00
21/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	121780	18	12	18	0.00
21/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	121680	18	12	18	0.00
21/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	121580	18	12	18	0.00
21/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 01-February-24			GOVI	915.62	921.1160	915.6170	921.1160	0.00
21/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	356370	41	36	41	0.00
21/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	356270	41	36	41	0.00
21/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	356170	41	36	41	0.00
21/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-May-24			GOVI	932.90	938.4990	932.9000	938.4990	0.00
21/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	180700	12	18	12	0.00
21/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	180800	12	18	12	0.00
21/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	180900	12	18	12	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
21/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2023	IGOV On 04-May-23			Index Future	321.67	323.7870	321.6690	323.7870	655.00
21/02/2023	IGOV On 03-August-23			Index Future	328.08	330.2380	328.0780	330.2380	0.00
21/02/2023	IGOV On 02-November-23			Index Future	334.57	336.7690	334.5670	336.7690	0.00
21/02/2023	IGOV On 01-February-24			Index Future	341.21	343.4590	341.2140	343.4590	0.00
21/02/2023	IGOV On 02-May-24			Index Future	347.73	350.0150	347.7270	350.0150	0.00
21/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4800	92.4500	92.4800	0.00
21/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.76	92.2650	92.2400	92.2650	0.00
21/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.81	92.2200	92.1950	92.2200	0.00
21/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.95	92.0850	92.0500	92.0850	0.00
21/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.01	92.0800	91.9950	92.0800	0.00
21/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.02	92.0300	91.9800	92.0300	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
21/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.03	92.0300	91.9700	92.0300	75.00
21/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.96	92.0900	92.0450	92.0900	272.00
21/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.99	92.0700	92.0150	92.0700	0.00
21/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.92	92.1600	92.0850	92.1600	0.00
21/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.83	92.2400	92.1700	92.2400	68.00
21/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.81	92.2750	92.1950	92.2750	0.00
21/02/2023	R035 On 04-May-23			Bond Future	11.46	85.8335	85.1413	85.8335	159,001.00
21/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	37	0	0	0	388.00
21/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	225	0	0	0	491.00
21/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	3436	4	3	4	0.00
21/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1403	2	1	2	0.00
21/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3178	4	3	4	0.00
21/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	9072	10	9	10	0.00
21/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	5849	6	6	6	0.00
21/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1356	2	1	2	0.00
21/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1379	2	1	2	0.00
21/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	371	0	0	0	388.00
21/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1028	1	1	1	770.00
21/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1286	2	1	2	491.00
21/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	325	0	0	0	770.00
21/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	5683	5	6	5	0.00
21/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	3390	3	3	3	0.00
21/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	5423	5	5	5	0.00
21/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2779	2	3	2	0.00
21/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	495	0	0	0	388.00
21/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	157	0	0	0	491.00
21/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1307	1	1	1	1,035.00
21/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2950	3	3	3	0.00
21/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	1185	1	1	1	770.00
21/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2847	2	3	2	0.00
21/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2813	2	3	2	0.00
21/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	6386	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
21/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	9840	9	10	9	0.00
21/02/2023	R035 On 03-August-23			Bond Future	11.59	87.5229	86.8171	87.5229	6,761.00
21/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	4476	5	4	5	0.00
21/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	4510	5	5	5	0.00
21/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	4544	5	5	5	0.00
21/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	2322	2	2	2	0.00
21/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	2341	2	2	2	0.00
21/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	2360	2	2	2	0.00
21/02/2023	R035 On 02-November-23			Bond Future	11.73	84.7299	84.0104	84.7299	123.00
21/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3008	3	3	3	0.00
21/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	2957	3	3	3	0.00
21/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	2982	3	3	3	0.00
21/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4669	4	5	4	0.00
21/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4700	4	5	4	0.00
21/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4640	4	5	4	0.00
21/02/2023	R035 On 01-February-24			Bond Future	11.88	86.3924	85.6590	86.3924	0.00
21/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	5477	6	5	6	0.00
21/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	5416	6	5	6	0.00
21/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	5447	6	5	6	0.00
21/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3823	4	4	4	0.00
21/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3844	4	4	4	0.00
21/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3803	4	4	4	0.00
21/02/2023	R035 On 02-May-24			Bond Future	12.04	83.5140	82.7670	83.5140	0.00
21/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	2644	3	3	3	0.00
21/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	2605	3	3	3	0.00
21/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	2625	3	3	3	0.00
21/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	7115	7	7	7	0.00
21/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	7151	7	7	7	0.00
21/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	7079	7	7	7	0.00
21/02/2023	R186 On 04-May-23			Bond Future	8.68	109.6116	109.5467	109.6116	95,759.00
21/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	384	0	0	0	200.00
21/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1077	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1097	1	1	1	0.00
21/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1117	1	1	1	0.00
21/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	617	1	1	1	0.00
21/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	605	1	1	1	0.00
21/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	629	1	1	1	0.00
21/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1392	1	1	1	200.00
21/02/2023	R186 On 03-August-23			Bond Future	8.74	106.4646	106.3984	106.4646	0.00
21/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3285	3	3	3	0.00
21/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3237	3	3	3	0.00
21/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3261	3	3	3	0.00
21/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	355	0	0	0	0.00
21/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	359	0	0	0	0.00
21/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	351	0	0	0	0.00
21/02/2023	R186 On 02-November-23			Bond Future	8.82	108.5440	108.4766	108.5440	13.00
21/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2445	2	2	2	0.00
21/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4654	5	5	5	0.00
21/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2425	2	2	2	0.00
21/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2464	3	2	3	0.00
21/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	1997	2	2	2	1,715.00
21/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	869	1	1	1	0.00
21/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	885	1	1	1	0.00
21/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	350	0	0	0	1,715.00
21/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	1081	1	1	1	0.00
21/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	877	1	1	1	0.00
21/02/2023	R186 On 01-February-24			Bond Future	8.90	105.3701	105.3016	105.3701	0.00
21/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2603	3	3	3	0.00
21/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2568	3	3	3	0.00
21/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2585	3	3	3	0.00
21/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	1039	1	1	1	0.00
21/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	1054	1	1	1	0.00
21/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	1047	1	1	1	0.00
21/02/2023	R186 On 02-May-24			Bond Future	9.04	107.3499	107.2806	107.3499	0.00
21/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	559	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	566	1	1	1	0.00
21/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	573	1	1	1	0.00
21/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	3019	3	3	3	0.00
21/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	3036	3	3	3	0.00
21/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	3053	3	3	3	0.00
21/02/2023	R197 On 04-May-23			Bond Future	335.75	335.7493	335.7452	335.7493	309.00
21/02/2023	R197 On 03-August-23			Bond Future	333.40	333.4036	333.4000	333.4036	0.00
21/02/2023	R197 On 02-November-23			Bond Future	339.99	339.9943	339.9914	339.9943	0.00
21/02/2023	R202 On 04-May-23			Bond Future	248.93	250.6623	248.9282	250.6623	4,974.00
21/02/2023	R202 On 03-August-23			Bond Future	249.09	250.8574	249.0890	250.8574	460.00
21/02/2023	R202 On 02-November-23			Bond Future	254.01	255.8168	254.0139	255.8168	0.00
21/02/2023	R202 On 01-February-24			Bond Future	254.14	255.9796	254.1435	255.9796	0.00
21/02/2023	R202 On 02-May-24			Bond Future	258.99	260.8565	258.9865	260.8565	0.00
21/02/2023	R209 On 04-May-23			Bond Future	11.51	66.4017	65.7705	66.4017	19,569.00
21/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	753	1	1	1	2,500.00
21/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	938	1	1	1	0.00
21/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	1795	2	2	2	1,000.00
21/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	5089	6	5	6	0.00
21/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	47	0	0	0	500.00
21/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	223	0	0	0	4,500.00
21/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	902	1	1	1	0.00
21/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	920	1	1	1	0.00
21/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2960	3	3	3	0.00
21/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2993	3	3	3	0.00
21/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	5447	5	5	5	0.00
21/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1822	2	2	2	0.00
21/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	8086	7	8	7	0.00
21/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	440	0	0	0	8,500.00
21/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2926	3	3	3	0.00
21/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	3310	3	3	3	8,250.00
21/02/2023	R209 On 03-August-23			Bond Future	11.62	67.7086	67.0650	67.7086	1,690.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	3749	4	4	4	0.00
21/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	986	1	1	1	1,800.00
21/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	3691	4	4	4	0.00
21/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	3720	4	4	4	0.00
21/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	329	0	0	0	1,800.00
21/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	8887	8	9	8	0.00
21/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	2180	2	2	2	0.00
21/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	5667	5	6	5	0.00
21/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	2216	2	2	2	0.00
21/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	2198	2	2	2	0.00
21/02/2023	R209 On 02-November-23			Bond Future	11.74	65.8806	65.2246	65.8806	3,951.00
21/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2435	3	2	3	0.00
21/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2392	3	2	3	0.00
21/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2414	3	2	3	0.00
21/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	4375	4	4	4	0.00
21/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	4403	4	4	4	0.00
21/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	4347	4	4	4	0.00
21/02/2023	R209 On 01-February-24			Bond Future	11.87	67.1731	66.5043	67.1731	0.00
21/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	4630	5	5	5	0.00
21/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	4657	5	5	5	0.00
21/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	4683	5	5	5	0.00
21/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3437	3	3	3	0.00
21/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3456	3	3	3	0.00
21/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3475	3	3	3	0.00
21/02/2023	R209 On 02-May-24			Bond Future	12.02	65.2869	64.6056	65.2869	0.00
21/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2333	3	2	3	0.00
21/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2299	3	2	3	0.00
21/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2316	3	2	3	0.00
21/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	6317	6	6	6	0.00
21/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	6349	6	6	6	0.00
21/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	6284	6	6	6	0.00
21/02/2023	R210 On 04-May-23			Bond Future	222.56	222.5606	222.5602	222.5606	386.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	R210 On 03-August-23			Bond Future	226.99	226.9949	226.9943	226.9949	300.00
21/02/2023	R210 On 02-November-23			Bond Future	228.34	228.3415	228.3425	228.3415	0.00
21/02/2023	R210 On 01-February-24			Bond Future	232.88	232.8753	232.8768	232.8753	0.00
21/02/2023	R210 On 02-May-24			Bond Future	234.10	234.0986	234.1032	234.0986	0.00
21/02/2023	R213 On 04-May-23			Bond Future	10.71	82.3489	82.0249	82.3489	34,056.00
21/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1554	2	2	2	0.00
21/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1579	2	2	2	0.00
21/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	1605	2	2	2	0.00
21/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1404	1	1	1	0.00
21/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1424	1	1	1	0.00
21/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1445	1	1	1	0.00
21/02/2023	R213 On 03-August-23			Bond Future	10.82	83.9696	83.6393	83.9696	0.00
21/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	4587	5	5	5	0.00
21/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	4618	5	5	5	0.00
21/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	4649	5	5	5	0.00
21/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	1194	1	1	1	0.00
21/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	1183	1	1	1	0.00
21/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	1204	1	1	1	0.00
21/02/2023	R213 On 02-November-23			Bond Future	10.96	82.0586	81.7220	82.0586	1,260.00
21/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3142	3	3	3	0.00
21/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3167	3	3	3	0.00
21/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3192	3	3	3	0.00
21/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2462	2	2	2	0.00
21/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2480	2	2	2	0.00
21/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2498	2	2	2	0.00
21/02/2023	R213 On 01-February-24			Bond Future	11.11	83.6690	83.3259	83.6690	0.00
21/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	4706	5	5	5	0.00
21/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	4652	5	5	5	0.00
21/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	4679	5	5	5	0.00
21/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	2204	2	2	2	0.00
21/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	2218	2	2	2	0.00
21/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	2191	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
21/02/2023	R213 On 02-May-24			Bond Future	11.27	81.6916	81.3423	81.6916	0.00
21/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1575	2	2	2	0.00
21/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1589	2	2	2	0.00
21/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1603	2	2	2	0.00
21/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5668	5	6	5	0.00
21/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5698	5	6	5	0.00
21/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5727	5	6	5	0.00
21/02/2023	R214 On 04-May-23			Bond Future	11.71	63.2742	62.5666	63.2742	22,809.00
21/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1126	1	1	1	0.00
21/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1086	1	1	1	0.00
21/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1106	1	1	1	0.00
21/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2898	2	3	2	0.00
21/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2932	3	3	3	0.00
21/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2865	2	3	2	0.00
21/02/2023	R214 On 03-August-23			Bond Future	11.82	64.5195	63.7980	64.5195	2,980.00
21/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	3967	4	4	4	0.00
21/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	3908	4	4	4	0.00
21/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	3938	4	4	4	0.00
21/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2330	2	2	2	0.00
21/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2348	2	2	2	0.00
21/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2311	2	2	2	0.00
21/02/2023	R214 On 02-November-23			Bond Future	11.94	62.4822	61.7466	62.4822	0.00
21/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2390	3	2	3	0.00
21/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	2434	3	2	3	0.00
21/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	2412	3	2	3	0.00
21/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4871	4	5	4	0.00
21/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4902	4	5	4	0.00
21/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4840	4	5	4	0.00
21/02/2023	R214 On 01-February-24			Bond Future	12.07	63.7082	62.9583	63.7082	0.00
21/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	4432	5	4	5	0.00
21/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	4458	5	4	5	0.00
21/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	4484	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
21/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	4036	4	4	4	0.00
21/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	4058	4	4	4	0.00
21/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	4080	4	4	4	0.00
21/02/2023	R214 On 02-May-24			Bond Future	12.20	61.6082	60.8444	61.6082	0.00
21/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	2725	3	3	3	0.00
21/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	2686	3	3	3	0.00
21/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	2706	3	3	3	0.00
21/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	6365	6	6	6	0.00
21/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	6398	6	6	6	0.00
21/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	6332	6	6	6	0.00
21/02/2023	R248 On 04-May-23			Bond Future	11.80	78.1242	77.2848	78.1242	235,148.00
21/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1131	1	1	1	0.00
21/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1153	1	1	1	0.00
21/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	98	0	0	0	1,500.00
21/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	700	1	1	1	1,500.00
21/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1175	1	1	1	0.00
21/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	4100	4	4	4	0.00
21/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	9869	9	10	9	0.00
21/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	4190	4	4	4	0.00
21/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	4145	4	4	4	0.00
21/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	5332	5	5	5	0.00
21/02/2023	R248 On 03-August-23			Bond Future	11.91	79.6619	78.8059	79.6619	0.00
21/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	4362	5	4	5	0.00
21/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	4327	5	4	5	0.00
21/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	4398	5	4	5	0.00
21/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	3205	3	3	3	0.00
21/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	3255	3	3	3	0.00
21/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	3230	3	3	3	0.00
21/02/2023	R248 On 02-November-23			Bond Future	12.04	76.7787	75.9062	76.7787	0.00
21/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	2917	3	3	3	0.00
21/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	2891	3	3	3	0.00
21/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	2865	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	6356	6	6	6	0.00
21/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	6435	6	6	6	0.00
21/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	6396	6	6	6	0.00
21/02/2023	R248 On 01-February-24			Bond Future	12.16	78.2851	77.3956	78.2851	13,000.00
21/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	5116	6	5	6	0.00
21/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5085	6	5	6	0.00
21/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5054	6	5	6	0.00
21/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	5202	5	5	5	0.00
21/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	5173	5	5	5	0.00
21/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	5145	5	5	5	0.00
21/02/2023	R248 On 02-May-24			Bond Future	12.30	75.3172	74.4112	75.3172	0.00
21/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3142	4	3	4	0.00
21/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3119	3	3	3	0.00
21/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3096	3	3	3	0.00
21/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	8220	8	8	8	0.00
21/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	8305	8	8	8	0.00
21/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	8262	8	8	8	0.00