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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	2025 On 04-May-23			Bond Future	169.29	169.2124	169.2897	169.2124	5,364.00
14/02/2023	2025 On 03-August-23			Bond Future	170.92	170.8368	170.9154	170.8368	214.00
14/02/2023	2025 On 02-November-23			Bond Future	174.31	174.2279	174.3083	174.2279	0.00
14/02/2023	2025 On 01-February-24			Bond Future	175.99	175.9105	175.9924	175.9105	0.00
14/02/2023	2025 On 02-May-24			Bond Future	179.33	179.2471	179.3312	179.2471	0.00
14/02/2023	2029 On 04-May-23			Bond Future	121.58	121.5101	121.5796	121.5101	1,045.00
14/02/2023	2029 On 03-August-23			Bond Future	124.00	123.9260	123.9969	123.9260	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	2029 On 02-November-23			Bond Future	125.13	125.0600	125.1323	125.0600	0.00
14/02/2023	2029 On 01-February-24			Bond Future	127.62	127.5473	127.6212	127.5473	0.00
14/02/2023	2029 On 02-May-24			Bond Future	128.69	128.6111	128.6866	128.6111	0.00
14/02/2023	2030 On 04-May-23			Bond Future	9.93	92.6915	9.9333	92.6915	82,165.00
14/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	905	1	905	1	150.00
14/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	9007	9	9007	9	0.00
14/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	10776	11	10776	11	0.00
14/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	11043	11	11043	11	0.00
14/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	3766	4	3766	4	350.00
14/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7386	7	7386	7	0.00
14/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3393	3	3393	3	0.00
14/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	275	0	275	0	388.00
14/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1065	1	1065	1	479.00
14/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6305	6	6305	6	0.00
14/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3327	3	3327	3	0.00
14/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3360	3	3360	3	0.00
14/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1283	1	1283	1	388.00
14/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	3002	3	3002	3	479.00
14/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	1793	2	1793	2	1,080.00
14/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1491	2	1491	2	0.00
14/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	827	1	827	1	0.00
14/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	1981	2	1981	2	0.00
14/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	703	1	703	1	0.00
14/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	713	1	713	1	0.00
14/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	196	0	196	0	150.00
14/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2270	2	2270	2	0.00
14/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4492	5	4492	5	0.00
14/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2526	3	2526	3	0.00
14/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	692	1	692	1	0.00
14/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	123	0	123	0	388.00
14/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	586	1	586	1	0.00
14/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	14	0	14	0	350.00
14/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	16	0	16	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	52	0	52	0	1,080.00
14/02/2023	2030 On 03-August-23			Bond Future	10.04	90.5052	10.0380	90.5052	7,495.00
14/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6229	6	6229	6	0.00
14/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	10538	10	10538	10	0.00
14/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	11604	11	11604	11	0.00
14/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6195	6	6195	6	0.00
14/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3224	3	3224	3	1,012.00
14/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3941	4	3941	4	350.00
14/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6161	6	6161	6	0.00
14/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	660	1	660	1	0.00
14/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1301	1	1301	1	0.00
14/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	647	1	647	1	0.00
14/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	94	0	94	0	350.00
14/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	148	0	148	0	1,012.00
14/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1651	2	1651	2	0.00
14/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	654	1	654	1	0.00
14/02/2023	2030 On 02-November-23			Bond Future	10.14	92.2801	10.1421	92.2801	149.00
14/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4481	4	4481	4	0.00
14/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4452	4	4452	4	0.00
14/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4424	4	4424	4	0.00
14/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1677	2	1677	2	0.00
14/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1664	2	1664	2	0.00
14/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1652	2	1652	2	0.00
14/02/2023	2030 On 01-February-24			Bond Future	10.26	90.0891	10.2565	90.0891	0.00
14/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	5905	6	5905	6	0.00
14/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	5934	6	5934	6	0.00
14/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5963	6	5963	6	0.00
14/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1524	2	1524	2	0.00
14/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1534	2	1534	2	0.00
14/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1544	2	1544	2	0.00
14/02/2023	2030 On 02-May-24			Bond Future	10.41	91.7725	10.4068	91.7725	0.00
14/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2081	2	2081	2	0.00
14/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	2047	2	2047	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
14/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2064	2	2064	2	0.00
14/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4428	5	4428	5	0.00
14/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4452	5	4452	5	0.00
14/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4405	4	4405	4	0.00
14/02/2023	2032 On 04-May-23			Bond Future	10.57	87.5293	10.5746	87.5293	169,856.00
14/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	533	1	533	1	6,500.00
14/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	779	1	779	1	730.00
14/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2092	2	2092	2	400.00
14/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3302	3	3302	3	0.00
14/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	2862	3	2862	3	0.00
14/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	2895	3	2895	3	0.00
14/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1286	1	1286	1	500.00
14/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1844	2	1844	2	730.00
14/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	476	0	476	0	500.00
14/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	4673	5	4673	5	400.00
14/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13260	13	13260	13	0.00
14/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	2928	3	2928	3	0.00
14/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2296	2	2296	2	0.00
14/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3514	3	3514	3	0.00
14/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1051	1	1051	1	730.00
14/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1317	1	1317	1	0.00
14/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	16	0	16	0	400.00
14/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4389	5	4389	5	0.00
14/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2075	2	2075	2	0.00
14/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2721	3	2721	3	0.00
14/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1334	1	1334	1	0.00
14/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1352	1	1352	1	0.00
14/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1139	1	1139	1	13,000.00
14/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1702	2	1702	2	500.00
14/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1858	2	1858	2	0.00
14/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3657	4	3657	4	0.00
14/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	685	1	685	1	0.00
14/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4606	5	4606	5	0.00

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14/02/2023	2032 On 03-August-23			Bond Future	10.68	89.2486	10.6837	89.2486	2,600.00
14/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6371	6	6371	6	0.00
14/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6407	6	6407	6	0.00
14/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	6443	6	6443	6	0.00
14/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	6918	7	6918	7	5,000.00
14/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	2000	2	2000	2	1,500.00
14/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	840	1	840	1	1,500.00
14/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6548	7	6548	7	0.00
14/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	3967	4	3967	4	0.00
14/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1051	1	1051	1	0.00
14/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1178	1	1178	1	0.00
14/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1188	1	1188	1	0.00
14/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1198	1	1198	1	0.00
14/02/2023	2032 On 02-November-23			Bond Future	10.80	86.8403	10.8007	86.8403	0.00
14/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	4618	5	4618	5	0.00
14/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4587	5	4587	5	0.00
14/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	4648	5	4648	5	0.00
14/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2518	3	2518	3	0.00
14/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2553	3	2553	3	0.00
14/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2536	3	2536	3	0.00
14/02/2023	2032 On 01-February-24			Bond Future	10.92	88.5467	10.9241	88.5467	0.00
14/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6414	6	6414	6	0.00
14/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6382	6	6382	6	0.00
14/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6350	6	6350	6	0.00
14/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2138	2	2138	2	0.00
14/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2125	2	2125	2	0.00
14/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2112	2	2112	2	0.00
14/02/2023	2032 On 02-May-24			Bond Future	11.07	86.0452	11.0744	86.0452	0.00
14/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2718	3	2718	3	0.00
14/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2698	3	2698	3	0.00
14/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2739	3	2739	3	0.00
14/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5187	5	5187	5	0.00
14/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5243	5	5243	5	0.00

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14/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5215	5	5215	5	0.00
14/02/2023	2033 On 04-May-23			Bond Future	115.40	115.2452	115.4004	115.2452	1,540.00
14/02/2023	2033 On 03-August-23			Bond Future	117.69	117.5366	117.6947	117.5366	6,141.00
14/02/2023	2033 On 02-November-23			Bond Future	118.62	118.4538	118.6151	118.4538	0.00
14/02/2023	2033 On 01-February-24			Bond Future	120.97	120.8098	120.9745	120.8098	0.00
14/02/2023	2033 On 02-May-24			Bond Future	121.82	121.6521	121.8201	121.6521	0.00
14/02/2023	2037 On 04-May-23			Bond Future	11.31	82.6022	11.3098	82.6022	57,527.00
14/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1604	1	1604	1	400.00
14/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	12662	12	12662	12	0.00
14/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2424	2	2424	2	0.00
14/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	4054	4	4054	4	400.00
14/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1411	1	1411	1	703.00
14/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2362	2	2362	2	0.00
14/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4694	4	4694	4	0.00
14/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2393	2	2393	2	0.00
14/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2392	3	2392	3	0.00
14/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	75	0	75	0	400.00
14/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2420	3	2420	3	0.00
14/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3573	4	3573	4	0.00
14/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3278	3	3278	3	0.00
14/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1352	1	1352	1	0.00
14/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2364	3	2364	3	0.00
14/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1102	1	1102	1	703.00
14/02/2023	2037 On 03-August-23			Bond Future	11.43	79.9674	11.4284	79.9674	72,404.00
14/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	6084	6	6084	6	0.00
14/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2441	2	2441	2	1,800.00
14/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1065	1	1065	1	1,800.00
14/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	6009	6	6009	6	0.00
14/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	6046	6	6046	6	0.00
14/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2134	2	2134	2	0.00
14/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2151	2	2151	2	0.00
14/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	7998	8	7998	8	0.00
14/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	4976	5	4976	5	0.00

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14/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2118	2	2118	2	0.00
14/02/2023	2037 On 02-November-23			Bond Future	11.54	81.5355	11.5443	81.5355	0.00
14/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4279	4	4279	4	0.00
14/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4309	4	4309	4	0.00
14/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4340	4	4340	4	0.00
14/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4247	4	4247	4	0.00
14/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4220	4	4220	4	0.00
14/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4194	4	4194	4	0.00
14/02/2023	2037 On 01-February-24			Bond Future	11.67	78.8826	11.6680	78.8826	0.00
14/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	7003	7	7003	7	0.00
14/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	7036	7	7036	7	0.00
14/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	7070	7	7070	7	0.00
14/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3500	4	3500	4	0.00
14/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3519	4	3519	4	0.00
14/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3538	4	3538	4	0.00
14/02/2023	2037 On 02-May-24			Bond Future	11.81	80.3552	11.8131	80.3552	0.00
14/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	4049	4	4049	4	0.00
14/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	4101	4	4101	4	0.00
14/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	4075	4	4075	4	0.00
14/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6152	6	6152	6	0.00
14/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6184	6	6184	6	0.00
14/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6122	6	6122	6	0.00
14/02/2023	2038 On 04-May-23			Bond Future	128.33	128.1694	128.3261	128.1694	4,625.00
14/02/2023	2038 On 03-August-23			Bond Future	128.92	128.7603	128.9200	128.7603	0.00
14/02/2023	2038 On 02-November-23			Bond Future	131.48	131.3161	131.4791	131.3161	0.00
14/02/2023	2038 On 01-February-24			Bond Future	132.09	131.9221	132.0881	131.9221	0.00
14/02/2023	2038 On 02-May-24			Bond Future	134.59	134.4229	134.5926	134.4229	0.00
14/02/2023	2040 On 04-May-23			Bond Future	11.46	83.9424	11.4585	83.9424	51,473.00
14/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	219	0	219	0	388.00
14/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	777	1	777	1	486.00
14/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1120	1	1120	1	388.00
14/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11407	11	11407	11	0.00
14/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2648	2	2648	2	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4863	5	4863	5	0.00
14/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1358	1	1358	1	684.00
14/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2416	2	2416	2	0.00
14/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2448	2	2448	2	0.00
14/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	8210	8	8210	8	0.00
14/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2481	2	2481	2	0.00
14/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2662	3	2662	3	0.00
14/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1253	1	1253	1	684.00
14/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	481	1	481	1	388.00
14/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	194	0	194	0	486.00
14/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5591	6	5591	6	0.00
14/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2692	3	2692	3	0.00
14/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2724	3	2724	3	0.00
14/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4137	4	4137	4	0.00
14/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2512	3	2512	3	0.00
14/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4637	5	4637	5	0.00
14/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9036	9	9036	9	0.00
14/02/2023	2040 On 03-August-23			Bond Future	11.58	81.0834	11.5756	81.0834	91,640.00
14/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6271	6	6271	6	0.00
14/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6232	6	6232	6	0.00
14/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6310	6	6310	6	0.00
14/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2400	3	2400	3	0.00
14/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2437	3	2437	3	0.00
14/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2419	3	2419	3	0.00
14/02/2023	2040 On 02-November-23			Bond Future	11.69	82.6734	11.6896	82.6734	84.00
14/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4326	4	4326	4	0.00
14/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4264	4	4264	4	0.00
14/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4295	4	4295	4	0.00
14/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4877	5	4877	5	0.00
14/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4938	5	4938	5	0.00
14/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4907	5	4907	5	0.00
14/02/2023	2040 On 01-February-24			Bond Future	11.81	79.7925	11.8110	79.7925	3.00
14/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	7192	7	7192	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
14/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	7157	7	7157	7	0.00
14/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	7122	7	7122	7	0.00
14/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4102	4	4102	4	0.00
14/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4080	4	4080	4	0.00
14/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4059	4	4059	4	0.00
14/02/2023	2040 On 02-May-24			Bond Future	11.95	81.2816	11.9521	81.2816	0.00
14/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4555	4	4555	4	0.00
14/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4527	4	4527	4	0.00
14/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4499	4	4499	4	0.00
14/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6545	7	6545	7	0.00
14/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6611	7	6611	7	0.00
14/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6578	7	6578	7	0.00
14/02/2023	2044 On 04-May-23			Bond Future	11.53	80.2526	11.5297	80.2526	55,682.00
14/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2327	2	2327	2	0.00
14/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5511	5	5511	5	0.00
14/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3443	3	3443	3	0.00
14/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4438	4	4438	4	0.00
14/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2264	2	2264	2	0.00
14/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2295	2	2295	2	0.00
14/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3003	3	3003	3	0.00
14/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2053	2	2053	2	4,423.00
14/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3036	3	3036	3	0.00
14/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1520	2	1520	2	4,423.00
14/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1116	1	1116	1	1,798.00
14/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	2969	3	2969	3	0.00
14/02/2023	2044 On 03-August-23			Bond Future	11.64	77.4464	11.6422	77.4464	21,473.00
14/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5946	6	5946	6	0.00
14/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4411	4	4411	4	0.00
14/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5907	6	5907	6	0.00
14/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5307	5	5307	5	0.00
14/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5869	6	5869	6	0.00
14/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2780	3	2780	3	0.00
14/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3108	3	3108	3	4,754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2759	3	2759	3	0.00
14/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3737	4	3737	4	3,076.00
14/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2739	3	2739	3	0.00
14/02/2023	2044 On 02-November-23			Bond Future	11.75	78.9650	11.7515	78.9650	0.00
14/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	4137	4	4137	4	0.00
14/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	4106	4	4106	4	0.00
14/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4168	4	4168	4	0.00
14/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5306	5	5306	5	0.00
14/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5371	6	5371	6	0.00
14/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5339	6	5339	6	0.00
14/02/2023	2044 On 01-February-24			Bond Future	11.87	76.1364	11.8676	76.1364	0.00
14/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6918	7	6918	7	0.00
14/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6884	7	6884	7	0.00
14/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6953	7	6953	7	0.00
14/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4452	5	4452	5	0.00
14/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4498	5	4498	5	0.00
14/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4475	5	4475	5	0.00
14/02/2023	2044 On 02-May-24			Bond Future	12.00	77.5571	12.0018	77.5571	0.00
14/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4669	5	4669	5	0.00
14/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4640	4	4640	4	0.00
14/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4697	5	4697	5	0.00
14/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6723	7	6723	7	0.00
14/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6791	7	6791	7	0.00
14/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6757	7	6757	7	0.00
14/02/2023	2046 On 04-May-23			Bond Future	112.57	112.5629	112.5652	112.5629	17,308.00
14/02/2023	2046 On 03-August-23			Bond Future	114.80	114.8010	114.8032	114.8010	0.00
14/02/2023	2046 On 02-November-23			Bond Future	115.00	114.9961	114.9982	114.9961	0.00
14/02/2023	2046 On 01-February-24			Bond Future	117.29	117.2827	117.2850	117.2827	0.00
14/02/2023	2046 On 02-May-24			Bond Future	117.38	117.3759	117.3782	117.3759	0.00
14/02/2023	2050 On 04-May-23			Bond Future	114.48	114.6758	114.4762	114.6758	13,256.00
14/02/2023	2050 On 03-August-23			Bond Future	114.57	114.7779	114.5741	114.7779	0.00
14/02/2023	2050 On 02-November-23			Bond Future	116.85	117.0560	116.8483	117.0560	0.00
14/02/2023	2050 On 01-February-24			Bond Future	116.94	117.1505	116.9384	117.1505	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
14/02/2023	2050 On 02-May-24			Bond Future	119.16	119.3710	119.1553	119.3710	0.00
14/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	AL37 On 04-May-23			Index Future	883.87	883.0480	883.8660	883.0480	0.00
14/02/2023	AL37 On 03-August-23			Index Future	901.23	900.3910	901.2250	900.3910	0.00
14/02/2023	AL37 On 02-November-23			Index Future	918.91	918.0610	918.9120	918.0610	0.00
14/02/2023	AL37 On 01-February-24			Index Future	936.99	936.1230	936.9930	936.1230	0.00
14/02/2023	AL37 On 02-May-24			Index Future	954.59	953.7040	954.5930	953.7040	0.00
14/02/2023	AL7T On 04-May-23			Index Future	1018.19	1016.2350	1018.1900	1016.2350	0.00
14/02/2023	AL7T On 03-August-23			Index Future	1038.19	1036.1950	1038.1880	1036.1950	0.00
14/02/2023	AL7T On 02-November-23			Index Future	1058.56	1056.5290	1058.5630	1056.5290	0.00
14/02/2023	AL7T On 01-February-24			Index Future	1079.39	1077.3160	1079.3910	1077.3160	0.00
14/02/2023	AL7T On 02-May-24			Index Future	1099.67	1097.5490	1099.6660	1097.5490	0.00
14/02/2023	ALBI On 04-May-23			Index Future	896.36	894.0370	896.3620	894.0370	98.00
14/02/2023	ALBI On 03-August-23			Index Future	913.97	911.5960	913.9660	911.5960	0.00
14/02/2023	ALBI On 02-November-23			Index Future	931.90	929.4860	931.9030	929.4860	0.00
14/02/2023	ALBI On 01-February-24			Index Future	950.24	947.7730	950.2390	947.7730	0.00
14/02/2023	ALBI On 02-May-24			Index Future	968.09	965.5730	968.0890	965.5730	0.00
14/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C197 On 07-December-23			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
14/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/02/2023	ES33 On 04-May-23			Bond Future	11.99	74.5991	11.9936	74.5991	0.00
14/02/2023	ES33 On 03-August-23			Bond Future	12.14	76.0823	12.1430	76.0823	350.00
14/02/2023	ES33 On 02-November-23			Bond Future	12.30	73.7987	12.3038	73.7987	0.00
14/02/2023	ES33 On 01-February-24			Bond Future	12.48	75.2652	12.4765	75.2652	0.00
14/02/2023	ES33 On 02-May-24			Bond Future	12.67	72.8963	12.6719	72.8963	0.00
14/02/2023	ES42 On 04-May-23			Bond Future	12.39	71.7998	12.3865	71.7998	0.00
14/02/2023	ES42 On 03-August-23			Bond Future	12.52	73.2275	12.5238	73.2275	4,000.00
14/02/2023	ES42 On 02-November-23			Bond Future	12.67	70.4186	12.6703	70.4186	0.00
14/02/2023	ES42 On 01-February-24			Bond Future	12.82	71.8171	12.8197	71.8171	0.00
14/02/2023	ES42 On 02-May-24			Bond Future	12.99	68.9140	12.9924	68.9140	0.00
14/02/2023	GOVI On 04-May-23			GOVI	883.76	881.5050	883.7590	881.5050	843.00
14/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	308790	29	308790	29	0.00
14/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	308890	29	308890	29	0.00
14/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	308990	29	308990	29	0.00
14/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 03-August-23			GOVI	901.12	898.8180	901.1160	898.8180	0.00
14/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	638860	62	638860	62	0.00
14/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	639060	62	639060	62	0.00
14/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	638960	62	638960	62	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
14/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 02-November-23			GOVI	918.80	916.4570	918.8010	916.4570	0.00
14/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	330010	31	330010	31	0.00
14/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	329910	31	329910	31	0.00
14/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	329810	31	329810	31	0.00
14/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 01-February-24			GOVI	936.88	934.4880	936.8790	934.4880	0.00
14/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	568990	55	568990	55	0.00
14/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	568890	54	568890	54	0.00
14/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	568790	54	568790	54	0.00
14/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 02-May-24			GOVI	954.48	952.0380	954.4780	952.0380	0.00
14/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	35080	1	35080	1	0.00
14/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	34980	1	34980	1	0.00
14/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	34880	1	34880	1	0.00
14/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
14/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
14/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2023	IGOV On 04-May-23			Index Future	325.41	325.4200	325.4050	325.4200	655.00
14/02/2023	IGOV On 03-August-23			Index Future	331.87	331.8890	331.8740	331.8890	0.00
14/02/2023	IGOV On 02-November-23			Index Future	338.46	338.4790	338.4640	338.4790	0.00
14/02/2023	IGOV On 01-February-24			Index Future	345.20	345.2140	345.1990	345.2140	0.00
14/02/2023	IGOV On 02-May-24			Index Future	351.76	351.7710	351.7570	351.7710	0.00
14/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
14/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5400	7.4550	92.5400	0.00
14/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5300	7.4750	92.5300	0.00
14/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.64	92.3450	7.6400	92.3450	0.00
14/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
14/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.74	92.2350	7.7350	92.2350	0.00
14/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.74	92.2350	7.7400	92.2350	0.00
14/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.78	92.2250	7.7750	92.2250	0.00
14/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.2300	7.7300	92.2300	75.00
14/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.54	92.4150	7.5350	92.4150	272.00
14/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.47	92.4800	7.4650	92.4800	0.00
14/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.27	92.6700	7.2700	92.6700	0.00
14/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.25	92.6700	7.2500	92.6700	68.00
14/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.22	92.7100	7.2200	92.7100	0.00
14/02/2023	R035 On 04-May-23			Bond Future	11.04	87.2587	11.0440	87.2587	158,784.00
14/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	228	0	228	0	388.00
14/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	836	1	836	1	491.00
14/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	2897	3	2897	3	0.00
14/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	5151	5	5151	5	0.00
14/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5450	5	5450	5	0.00
14/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	8099	8	8099	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11424	11	11424	11	0.00
14/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	2828	3	2828	3	0.00
14/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	2862	3	2862	3	0.00
14/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1170	1	1170	1	388.00
14/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2341	2	2341	2	770.00
14/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2727	3	2727	3	491.00
14/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	1069	1	1069	1	770.00
14/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4030	4	4030	4	0.00
14/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2306	2	2306	2	0.00
14/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	3824	4	3824	4	0.00
14/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1875	2	1875	2	0.00
14/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	348	0	348	0	388.00
14/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	111	0	111	0	491.00
14/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	802	1	802	1	770.00
14/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	1922	2	1922	2	0.00
14/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	1898	2	1898	2	0.00
14/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	883	1	883	1	1,035.00
14/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	1994	2	1994	2	0.00
14/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4599	5	4599	5	0.00
14/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7634	8	7634	8	0.00
14/02/2023	R035 On 03-August-23			Bond Future	11.15	88.9726	11.1547	88.9726	2,561.00
14/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6412	6	6412	6	0.00
14/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6450	6	6450	6	0.00
14/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6489	6	6489	6	0.00
14/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1826	2	1826	2	0.00
14/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1840	2	1840	2	0.00
14/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1855	2	1855	2	0.00
14/02/2023	R035 On 02-November-23			Bond Future	11.28	86.2150	11.2753	86.2150	123.00
14/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4608	4	4608	4	0.00
14/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4545	4	4545	4	0.00
14/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4577	4	4577	4	0.00
14/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3768	4	3768	4	0.00
14/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3792	4	3792	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
14/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3744	4	3744	4	0.00
14/02/2023	R035 On 01-February-24			Bond Future	11.40	87.9095	11.4050	87.9095	0.00
14/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7360	7	7360	7	0.00
14/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7292	7	7292	7	0.00
14/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7326	7	7326	7	0.00
14/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3155	3	3155	3	0.00
14/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3172	3	3172	3	0.00
14/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3138	3	3138	3	0.00
14/02/2023	R035 On 02-May-24			Bond Future	11.55	85.0510	11.5480	85.0510	0.00
14/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	4012	4	4012	4	0.00
14/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3961	4	3961	4	0.00
14/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3987	4	3987	4	0.00
14/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	5889	6	5889	6	0.00
14/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	5920	6	5920	6	0.00
14/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	5859	6	5859	6	0.00
14/02/2023	R186 On 04-May-23			Bond Future	8.38	110.4099	8.3833	110.4099	95,759.00
14/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	843	1	843	1	200.00
14/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1798	2	1798	2	0.00
14/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1775	2	1775	2	0.00
14/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1822	2	1822	2	0.00
14/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	385	0	385	0	0.00
14/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	392	0	392	0	0.00
14/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	377	0	377	0	0.00
14/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	917	1	917	1	200.00
14/02/2023	R186 On 03-August-23			Bond Future	8.42	107.2742	8.4209	107.2742	0.00
14/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4135	4	4135	4	0.00
14/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4084	4	4084	4	0.00
14/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4109	4	4109	4	0.00
14/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	255	0	255	0	0.00
14/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	259	0	259	0	0.00
14/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	252	0	252	0	0.00
14/02/2023	R186 On 02-November-23			Bond Future	8.46	109.3782	8.4635	109.3782	1,263.00
14/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3202	3	3202	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
14/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5526	5	5526	5	0.00
14/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3181	3	3181	3	0.00
14/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3223	3	3223	3	0.00
14/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2706	3	2706	3	1,715.00
14/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	653	1	653	1	0.00
14/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	665	1	665	1	0.00
14/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	246	0	246	0	1,715.00
14/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	815	1	815	1	0.00
14/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	659	1	659	1	0.00
14/02/2023	R186 On 01-February-24			Bond Future	8.51	106.2242	8.5120	106.2242	0.00
14/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3309	3	3309	3	0.00
14/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3270	3	3270	3	0.00
14/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3289	3	3289	3	0.00
14/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	747	1	747	1	0.00
14/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	759	1	759	1	0.00
14/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	753	1	753	1	0.00
14/02/2023	R186 On 02-May-24			Bond Future	8.61	108.2098	8.6127	108.2098	0.00
14/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	866	1	866	1	0.00
14/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	875	1	875	1	0.00
14/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	885	1	885	1	0.00
14/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2326	2	2326	2	0.00
14/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2340	2	2340	2	0.00
14/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2354	2	2354	2	0.00
14/02/2023	R197 On 04-May-23			Bond Future	335.71	335.7170	335.7134	335.7170	309.00
14/02/2023	R197 On 03-August-23			Bond Future	333.32	333.3254	333.3211	333.3254	0.00
14/02/2023	R197 On 02-November-23			Bond Future	339.94	339.9413	339.9375	339.9413	0.00
14/02/2023	R202 On 04-May-23			Bond Future	250.96	251.0645	250.9592	251.0645	4,903.00
14/02/2023	R202 On 03-August-23			Bond Future	251.13	251.2407	251.1328	251.2407	460.00
14/02/2023	R202 On 02-November-23			Bond Future	256.12	256.2276	256.1183	256.2276	0.00
14/02/2023	R202 On 01-February-24			Bond Future	256.27	256.3863	256.2742	256.3863	0.00
14/02/2023	R202 On 02-May-24			Bond Future	261.13	261.2467	261.1335	261.2467	0.00
14/02/2023	R209 On 04-May-23			Bond Future	11.08	67.6313	11.0820	67.6313	19,569.00
14/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1836	2	1836	2	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2129	2	2129	2	0.00
14/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3328	3	3328	3	1,000.00
14/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	7089	7	7089	7	0.00
14/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	264	0	264	0	500.00
14/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	806	1	806	1	4,500.00
14/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	2074	2	2074	2	0.00
14/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	2102	2	2102	2	0.00
14/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2009	2	2009	2	0.00
14/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2033	2	2033	2	0.00
14/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	3898	4	3898	4	0.00
14/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1223	1	1223	1	0.00
14/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6171	6	6171	6	0.00
14/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	309	0	309	0	8,500.00
14/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	1985	2	1985	2	0.00
14/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2260	2	2260	2	8,250.00
14/02/2023	R209 On 03-August-23			Bond Future	11.18	68.9598	11.1824	68.9598	1,690.00
14/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5454	5	5454	5	0.00
14/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1961	2	1961	2	1,800.00
14/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5388	5	5388	5	0.00
14/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5421	5	5421	5	0.00
14/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	823	1	823	1	1,800.00
14/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7209	7	7209	7	0.00
14/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1713	2	1713	2	0.00
14/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4471	5	4471	5	0.00
14/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1741	2	1741	2	0.00
14/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1727	2	1727	2	0.00
14/02/2023	R209 On 02-November-23			Bond Future	11.29	67.1618	11.2882	67.1618	4,130.00
14/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3820	4	3820	4	0.00
14/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3766	4	3766	4	0.00
14/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3793	4	3793	4	0.00
14/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3535	4	3535	4	0.00
14/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3558	4	3558	4	0.00
14/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3512	4	3512	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
14/02/2023	R209 On 01-February-24			Bond Future	11.40	68.4815	11.3978	68.4815	0.00
14/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6297	6	6297	6	0.00
14/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6327	6	6327	6	0.00
14/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6357	6	6357	6	0.00
14/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2845	3	2845	3	0.00
14/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2861	3	2861	3	0.00
14/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2877	3	2877	3	0.00
14/02/2023	R209 On 02-May-24			Bond Future	11.53	66.6127	11.5265	66.6127	0.00
14/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3563	3	3563	3	0.00
14/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3517	3	3517	3	0.00
14/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3540	3	3540	3	0.00
14/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5240	5	5240	5	0.00
14/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5268	5	5268	5	0.00
14/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5213	5	5213	5	0.00
14/02/2023	R210 On 04-May-23			Bond Future	223.77	224.0909	223.7717	224.0909	386.00
14/02/2023	R210 On 03-August-23			Bond Future	228.22	228.5464	228.2208	228.5464	300.00
14/02/2023	R210 On 02-November-23			Bond Future	229.59	229.9245	229.5923	229.9245	0.00
14/02/2023	R210 On 01-February-24			Bond Future	234.16	234.4970	234.1586	234.4970	0.00
14/02/2023	R210 On 02-May-24			Bond Future	235.37	235.7147	235.3699	235.7147	0.00
14/02/2023	R213 On 04-May-23			Bond Future	10.33	83.5693	10.3269	83.5693	34,144.00
14/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	2865	3	2865	3	0.00
14/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	2896	3	2896	3	0.00
14/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2928	3	2928	3	0.00
14/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	983	1	983	1	0.00
14/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	997	1	997	1	0.00
14/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1011	1	1011	1	0.00
14/02/2023	R213 On 03-August-23			Bond Future	10.43	85.2108	10.4291	85.2108	0.00
14/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	6057	6	6057	6	0.00
14/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	6091	6	6091	6	0.00
14/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	6124	6	6124	6	0.00
14/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	891	1	891	1	0.00
14/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	883	1	883	1	0.00
14/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	900	1	900	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
14/02/2023	R213 On 02-November-23			Bond Future	10.54	83.3308	10.5438	83.3308	1,275.00
14/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4433	4	4433	4	0.00
14/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4462	4	4462	4	0.00
14/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4490	4	4490	4	0.00
14/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	1945	2	1945	2	0.00
14/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	1959	2	1959	2	0.00
14/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	1973	2	1973	2	0.00
14/02/2023	R213 On 01-February-24			Bond Future	10.67	84.9688	10.6696	84.9688	0.00
14/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	6099	6	6099	6	0.00
14/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	6040	6	6040	6	0.00
14/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	6070	6	6070	6	0.00
14/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1740	2	1740	2	0.00
14/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1751	2	1751	2	0.00
14/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1730	2	1730	2	0.00
14/02/2023	R213 On 02-May-24			Bond Future	10.81	83.0078	10.8139	83.0078	0.00
14/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2386	2	2386	2	0.00
14/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2405	2	2405	2	0.00
14/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2424	2	2424	2	0.00
14/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4607	5	4607	5	0.00
14/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4632	5	4632	5	0.00
14/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4656	5	4656	5	0.00
14/02/2023	R214 On 04-May-23			Bond Future	11.33	64.2526	11.3270	64.2526	22,902.00
14/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2343	2	2343	2	0.00
14/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2285	2	2285	2	0.00
14/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2314	2	2314	2	0.00
14/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2084	2	2084	2	0.00
14/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2109	2	2109	2	0.00
14/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2060	2	2060	2	0.00
14/02/2023	R214 On 03-August-23			Bond Future	11.42	65.5146	11.4238	65.5146	2,980.00
14/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5562	5	5562	5	0.00
14/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5495	5	5495	5	0.00
14/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5529	5	5529	5	0.00
14/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1861	2	1861	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
14/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1876	2	1876	2	0.00
14/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1846	2	1846	2	0.00
14/02/2023	R214 On 02-November-23			Bond Future	11.53	63.5018	11.5276	63.5018	0.00
14/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3706	4	3706	4	0.00
14/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3760	4	3760	4	0.00
14/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3733	4	3733	4	0.00
14/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4087	4	4087	4	0.00
14/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4113	4	4113	4	0.00
14/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4061	4	4061	4	0.00
14/02/2023	R214 On 01-February-24			Bond Future	11.64	64.7499	11.6377	64.7499	0.00
14/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	6009	6	6009	6	0.00
14/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	6039	6	6039	6	0.00
14/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	6068	6	6068	6	0.00
14/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3472	4	3472	4	0.00
14/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3490	4	3490	4	0.00
14/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3509	4	3509	4	0.00
14/02/2023	R214 On 02-May-24			Bond Future	11.76	62.6633	11.7568	62.6633	0.00
14/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	4002	4	4002	4	0.00
14/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3954	4	3954	4	0.00
14/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3978	4	3978	4	0.00
14/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5455	6	5455	6	0.00
14/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5483	6	5483	6	0.00
14/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5427	6	5427	6	0.00
14/02/2023	R248 On 04-May-23			Bond Future	11.40	79.5120	11.4021	79.5120	235,200.00
14/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2556	2	2556	2	0.00
14/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2522	2	2522	2	0.00
14/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	461	0	461	0	1,500.00
14/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1813	2	1813	2	1,500.00
14/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2590	2	2590	2	0.00
14/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2937	3	2937	3	0.00
14/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7655	8	7655	8	0.00
14/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3004	3	3004	3	0.00
14/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	2971	3	2971	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
14/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3868	4	3868	4	0.00
14/02/2023	R248 On 03-August-23			Bond Future	11.51	81.0362	11.5066	81.0362	0.00
14/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6356	6	6356	6	0.00
14/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6316	6	6316	6	0.00
14/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6396	6	6396	6	0.00
14/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2617	3	2617	3	0.00
14/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2637	3	2637	3	0.00
14/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2657	3	2657	3	0.00
14/02/2023	R248 On 02-November-23			Bond Future	11.61	78.2056	11.6094	78.2056	0.00
14/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4533	4	4533	4	0.00
14/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4501	4	4501	4	0.00
14/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4468	4	4468	4	0.00
14/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5309	6	5309	6	0.00
14/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5375	6	5375	6	0.00
14/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5342	6	5342	6	0.00
14/02/2023	R248 On 01-February-24			Bond Future	11.72	79.7795	11.7159	79.7795	13,000.00
14/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6976	7	6976	7	0.00
14/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6940	7	6940	7	0.00
14/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6904	7	6904	7	0.00
14/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4298	4	4298	4	0.00
14/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4274	4	4274	4	0.00
14/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4251	4	4251	4	0.00
14/02/2023	R248 On 02-May-24			Bond Future	11.84	76.8140	11.8398	76.8140	0.00
14/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4639	4	4639	4	0.00
14/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4610	4	4610	4	0.00
14/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4580	4	4580	4	0.00
14/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	6936	7	6936	7	0.00
14/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7009	7	7009	7	0.00
14/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	6972	7	6972	7	0.00