



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/02/2023 TO: 20/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	2025 On 04-May-23			Bond Future	169.28	169.2472	169.2760	169.2472	5,364.00
20/02/2023	2025 On 03-August-23			Bond Future	170.92	170.8884	170.9177	170.8884	214.00
20/02/2023	2025 On 02-November-23			Bond Future	174.30	174.2666	174.2968	174.2666	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
20/02/2023	2025 On 01-February-24			Bond Future	175.98	175.9517	175.9827	175.9517	0.00
20/02/2023	2025 On 02-May-24			Bond Future	179.34	179.3049	179.3371	179.3049	0.00
20/02/2023	2029 On 04-May-23			Bond Future	121.10	121.3094	121.1042	121.3094	1,045.00
20/02/2023	2029 On 03-August-23			Bond Future	123.52	123.7265	123.5170	123.7265	728.00
20/02/2023	2029 On 02-November-23			Bond Future	124.64	124.8538	124.6405	124.8538	0.00
20/02/2023	2029 On 01-February-24			Bond Future	127.12	127.3328	127.1155	127.3328	0.00
20/02/2023	2029 On 02-May-24			Bond Future	128.19	128.4102	128.1890	128.4102	0.00
20/02/2023	2030 On 04-May-23			Bond Future	10.26	91.6479	91.3290	91.6479	82,165.00
20/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	313	0	0	0	150.00
20/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7539	8	8	8	0.00
20/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9294	10	9	10	0.00
20/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9561	10	10	10	0.00
20/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2490	3	2	3	350.00
20/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	5929	6	6	6	0.00
20/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2161	2	2	2	0.00
20/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	50	0	0	0	388.00
20/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	401	0	0	0	479.00
20/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	4874	5	5	5	0.00
20/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2103	2	2	2	0.00
20/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2132	2	2	2	0.00
20/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	531	1	1	1	388.00
20/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	1825	2	2	2	479.00
20/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	872	1	1	1	1,080.00
20/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	2056	2	2	2	0.00
20/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	1136	1	1	1	0.00
20/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2717	3	3	3	0.00
20/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	961	1	1	1	0.00
20/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	976	1	1	1	0.00
20/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	251	0	0	0	150.00
20/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	3092	3	3	3	0.00
20/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5754	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3421	3	3	3	0.00
20/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	946	1	1	1	0.00
20/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	153	0	0	0	388.00
20/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	797	1	1	1	0.00
20/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	18	0	0	0	350.00
20/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	21	0	0	0	479.00
20/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	70	0	0	0	1,080.00
20/02/2023	2030 On 03-August-23			Bond Future	10.39	89.4448	89.1196	89.4448	11,405.00
20/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	4896	5	5	5	0.00
20/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9080	9	9	9	0.00
20/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10126	10	10	10	0.00
20/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	4864	5	5	5	0.00
20/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2190	2	2	2	1,012.00
20/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	2805	3	3	3	350.00
20/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	4832	5	5	5	0.00
20/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	843	1	1	1	0.00
20/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1677	2	2	2	0.00
20/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	826	1	1	1	0.00
20/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	128	0	0	0	350.00
20/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	202	0	0	0	1,012.00
20/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	2129	2	2	2	0.00
20/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	834	1	1	1	0.00
20/02/2023	2030 On 02-November-23			Bond Future	10.51	91.1914	90.8599	91.1914	34.00
20/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3327	4	3	4	0.00
20/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3276	3	3	3	0.00
20/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3301	4	3	4	0.00
20/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	2062	2	2	2	0.00
20/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	2078	2	2	2	0.00
20/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	2047	2	2	2	0.00
20/02/2023	2030 On 01-February-24			Bond Future	10.65	88.9758	88.6380	88.9758	0.00
20/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4621	5	5	5	0.00
20/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	4514	0	5	0	0.00
20/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4647	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
20/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	4674	5	5	5	0.00
20/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1556	0	2	0	1,360.00
20/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	4495	0	4	0	0.00
20/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1819	2	2	2	0.00
20/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1830	2	2	2	0.00
20/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1890	0	2	0	1,360.00
20/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1842	2	2	2	0.00
20/02/2023	2030 On 02-May-24			Bond Future	10.82	90.6467	90.3029	90.6467	0.00
20/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1419	2	1	2	0.00
20/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1393	2	1	2	0.00
20/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1406	2	1	2	0.00
20/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	5374	5	5	5	0.00
20/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	5402	5	5	5	0.00
20/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	5346	5	5	5	0.00
20/02/2023	2032 On 04-May-23			Bond Future	10.86	86.5637	86.2030	86.5637	171,968.00
20/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	139	0	0	0	6,500.00
20/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	254	0	0	0	730.00
20/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2095	2	2	2	0.00
20/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1720	2	2	2	0.00
20/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1747	2	2	2	0.00
20/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	539	1	1	1	500.00
20/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	919	1	1	1	730.00
20/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1104	1	1	1	400.00
20/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1262	1	1	1	0.00
20/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	116	0	0	0	500.00
20/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3334	4	3	4	400.00
20/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	11793	12	12	12	0.00
20/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1775	2	2	2	0.00
20/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2280	3	2	3	0.00
20/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1284	1	1	1	730.00
20/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1631	2	2	2	0.00
20/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	16	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	5463	5	5	5	0.00
20/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2337	2	2	2	0.00
20/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2617	2	3	2	0.00
20/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3442	3	3	3	0.00
20/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1654	2	2	2	0.00
20/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1677	2	2	2	0.00
20/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1399	1	1	1	13,000.00
20/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	2135	2	2	2	500.00
20/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4598	4	5	4	0.00
20/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	813	1	1	1	0.00
20/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5714	5	6	5	0.00
20/02/2023	2032 On 03-August-23			Bond Future	10.98	88.2676	87.8998	88.2676	2,600.00
20/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5159	5	5	5	0.00
20/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5193	5	5	5	0.00
20/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5227	6	5	6	0.00
20/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5672	6	6	6	5,000.00
20/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1335	1	1	1	1,500.00
20/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	506	1	1	1	1,500.00
20/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7706	7	8	7	0.00
20/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4794	5	5	5	0.00
20/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1298	1	1	1	0.00
20/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1454	1	1	1	0.00
20/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1467	1	1	1	0.00
20/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1479	1	1	1	0.00
20/02/2023	2032 On 02-November-23			Bond Future	11.11	85.8328	85.4580	85.8328	0.00
20/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3504	4	4	4	0.00
20/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3478	4	3	4	0.00
20/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3531	4	4	4	0.00
20/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2931	3	3	3	0.00
20/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2972	3	3	3	0.00
20/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2951	3	3	3	0.00
20/02/2023	2032 On 01-February-24			Bond Future	11.25	87.5165	87.1345	87.5165	0.00
20/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5203	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
20/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5174	5	5	5	0.00
20/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5144	5	5	5	0.00
20/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2494	2	2	2	0.00
20/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2479	2	2	2	0.00
20/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2464	2	2	2	0.00
20/02/2023	2032 On 02-May-24			Bond Future	11.42	85.0046	84.6157	85.0046	0.00
20/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	1955	2	2	2	0.00
20/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	1938	2	2	2	0.00
20/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	1971	2	2	2	0.00
20/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	6001	6	6	6	0.00
20/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	6065	6	6	6	0.00
20/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	6033	6	6	6	0.00
20/02/2023	2033 On 04-May-23			Bond Future	114.40	114.8030	114.4006	114.8030	1,540.00
20/02/2023	2033 On 03-August-23			Bond Future	116.68	117.0903	116.6798	117.0903	6,141.00
20/02/2023	2033 On 02-November-23			Bond Future	117.58	117.9975	117.5791	117.9975	0.00
20/02/2023	2033 On 01-February-24			Bond Future	119.91	120.3405	119.9140	120.3405	0.00
20/02/2023	2033 On 02-May-24			Bond Future	120.76	121.1911	120.7567	121.1911	0.00
20/02/2023	2037 On 04-May-23			Bond Future	11.62	81.6321	81.1376	81.6321	57,475.00
20/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	744	1	1	1	400.00
20/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	10894	11	11	11	0.00
20/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1314	2	1	2	0.00
20/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2631	3	3	3	400.00
20/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	624	1	1	1	703.00
20/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1268	2	1	2	0.00
20/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3190	4	3	4	0.00
20/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1291	2	1	2	0.00
20/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	3066	3	3	3	0.00
20/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	83	0	0	0	400.00
20/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	3102	3	3	3	0.00
20/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4562	4	5	4	0.00
20/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	4194	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1704	2	2	2	0.00
20/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	3030	3	3	3	0.00
20/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1375	1	1	1	703.00
20/02/2023	2037 On 03-August-23			Bond Future	11.75	78.9815	78.4773	78.9815	74,072.00
20/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4572	5	5	5	0.00
20/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	532	1	1	1	1,800.00
20/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1465	2	1	2	1,800.00
20/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4504	5	5	5	0.00
20/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4538	5	5	5	0.00
20/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2434	2	2	2	0.00
20/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2454	2	2	2	0.00
20/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5807	5	6	5	0.00
20/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	9273	9	9	9	0.00
20/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2415	2	2	2	0.00
20/02/2023	2037 On 02-November-23			Bond Future	11.88	80.5235	80.0096	80.5235	0.00
20/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3017	3	3	3	0.00
20/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3043	3	3	3	0.00
20/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3069	3	3	3	0.00
20/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4835	5	5	5	0.00
20/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4804	5	5	5	0.00
20/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4773	5	5	5	0.00
20/02/2023	2037 On 01-February-24			Bond Future	12.01	77.8479	77.3241	77.8479	0.00
20/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5526	6	6	6	0.00
20/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5556	6	6	6	0.00
20/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5587	6	6	6	0.00
20/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3907	4	4	4	0.00
20/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3928	4	4	4	0.00
20/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3950	4	4	4	0.00
20/02/2023	2037 On 02-May-24			Bond Future	12.17	79.3085	78.7751	79.3085	0.00
20/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	2923	3	3	3	0.00
20/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	2965	3	3	3	0.00
20/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	2944	3	3	3	0.00
20/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6938	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
20/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6974	7	7	7	0.00
20/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6903	7	7	7	0.00
20/02/2023	2038 On 04-May-23			Bond Future	127.73	127.7261	127.7286	127.7261	4,625.00
20/02/2023	2038 On 03-August-23			Bond Future	128.33	128.3237	128.3262	128.3237	0.00
20/02/2023	2038 On 02-November-23			Bond Future	130.86	130.8603	130.8630	130.8603	0.00
20/02/2023	2038 On 01-February-24			Bond Future	131.46	131.4614	131.4642	131.4614	0.00
20/02/2023	2038 On 02-May-24			Bond Future	133.97	133.9655	133.9688	133.9655	0.00
20/02/2023	2040 On 04-May-23			Bond Future	11.73	83.1581	82.5640	83.1581	51,186.00
20/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	56	0	0	0	388.00
20/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	307	0	0	0	486.00
20/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	502	1	1	1	388.00
20/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	9712	10	10	10	0.00
20/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1577	2	2	2	486.00
20/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3448	4	3	4	0.00
20/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	651	1	1	1	684.00
20/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1398	2	1	2	0.00
20/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1423	2	1	2	0.00
20/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	6581	7	7	7	0.00
20/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1448	2	1	2	0.00
20/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3341	3	3	3	0.00
20/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1551	1	2	1	684.00
20/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	564	1	1	1	388.00
20/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	212	0	0	0	486.00
20/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6833	6	7	6	0.00
20/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3379	3	3	3	0.00
20/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3418	3	3	3	0.00
20/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	5143	5	5	5	0.00
20/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	3153	3	3	3	0.00
20/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5732	5	6	5	0.00
20/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	10585	10	11	10	0.00
20/02/2023	2040 On 03-August-23			Bond Future	11.86	80.2871	79.6813	80.2871	94,514.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	4777	5	5	5	0.00
20/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	4741	5	5	5	0.00
20/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	4813	5	5	5	0.00
20/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2646	2	3	2	0.00
20/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2689	2	3	2	0.00
20/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2668	2	3	2	0.00
20/02/2023	2040 On 02-November-23			Bond Future	11.99	81.8546	81.2371	81.8546	84.00
20/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3167	3	3	3	0.00
20/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3140	3	3	3	0.00
20/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3113	3	3	3	0.00
20/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5570	5	6	5	0.00
20/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5501	5	6	5	0.00
20/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5536	5	6	5	0.00
20/02/2023	2040 On 01-February-24			Bond Future	12.12	78.9547	78.3253	78.9547	3.00
20/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	5732	6	6	6	0.00
20/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	5699	6	6	6	0.00
20/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	5667	6	6	6	0.00
20/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4468	4	4	4	0.00
20/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4444	4	4	4	0.00
20/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4420	4	4	4	0.00
20/02/2023	2040 On 02-May-24			Bond Future	12.27	80.4358	79.7947	80.4358	0.00
20/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3387	4	3	4	0.00
20/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3363	4	3	4	0.00
20/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3340	4	3	4	0.00
20/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	7225	7	7	7	0.00
20/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7300	7	7	7	0.00
20/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	7262	7	7	7	0.00
20/02/2023	2044 On 04-May-23			Bond Future	11.78	79.5225	78.9858	79.5225	55,604.00
20/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1324	2	1	2	0.00
20/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2219	3	2	3	0.00
20/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3084	3	3	3	0.00
20/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4061	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1277	2	1	2	0.00
20/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1301	2	1	2	0.00
20/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3612	3	4	3	0.00
20/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2434	2	2	2	4,423.00
20/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3654	3	4	3	0.00
20/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1270	1	1	1	1,798.00
20/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1770	2	2	2	4,423.00
20/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3571	3	4	3	0.00
20/02/2023	2044 On 03-August-23			Bond Future	11.91	76.7052	76.1578	76.7052	21,473.00
20/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4559	5	5	5	0.00
20/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3176	3	3	3	0.00
20/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4523	5	5	5	0.00
20/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4488	5	4	5	0.00
20/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	3974	4	4	4	0.00
20/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3408	3	3	3	4,754.00
20/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3031	3	3	3	0.00
20/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3008	3	3	3	0.00
20/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4135	4	4	4	3,076.00
20/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2984	3	3	3	0.00
20/02/2023	2044 On 02-November-23			Bond Future	12.03	78.2027	77.6447	78.2027	0.00
20/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	2993	3	3	3	0.00
20/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	2966	3	3	3	0.00
20/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3019	3	3	3	0.00
20/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5829	6	6	6	0.00
20/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5903	6	6	6	0.00
20/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5866	6	6	6	0.00
20/02/2023	2044 On 01-February-24			Bond Future	12.15	75.3564	74.7876	75.3564	0.00
20/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5565	6	6	6	0.00
20/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5533	6	6	6	0.00
20/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5597	6	6	6	0.00
20/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4802	5	5	5	0.00
20/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4853	5	5	5	0.00
20/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4827	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
20/02/2023	2044 On 02-May-24			Bond Future	12.30	76.7698	76.1906	76.7698	0.00
20/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3556	4	4	4	0.00
20/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3532	4	4	4	0.00
20/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	3580	4	4	4	0.00
20/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7337	7	7	7	0.00
20/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7414	7	7	7	0.00
20/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7376	7	7	7	0.00
20/02/2023	2046 On 04-May-23			Bond Future	112.04	112.0383	112.0403	112.0383	17,308.00
20/02/2023	2046 On 03-August-23			Bond Future	114.27	114.2706	114.2727	114.2706	0.00
20/02/2023	2046 On 02-November-23			Bond Future	114.46	114.4574	114.4598	114.4574	0.00
20/02/2023	2046 On 01-February-24			Bond Future	116.73	116.7296	116.7322	116.7296	0.00
20/02/2023	2046 On 02-May-24			Bond Future	116.84	116.8325	116.8353	116.8325	0.00
20/02/2023	2050 On 04-May-23			Bond Future	113.09	114.2886	113.0931	114.2886	13,306.00
20/02/2023	2050 On 03-August-23			Bond Future	113.18	114.3962	113.1768	114.3962	0.00
20/02/2023	2050 On 02-November-23			Bond Future	115.41	116.6575	115.4141	116.6575	0.00
20/02/2023	2050 On 01-February-24			Bond Future	115.48	116.7495	115.4816	116.7495	0.00
20/02/2023	2050 On 02-May-24			Bond Future	117.68	118.9731	117.6814	118.9731	0.00
20/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	AL37 On 04-May-23			Index Future	873.97	875.8480	873.9680	875.8480	0.00
20/02/2023	AL37 On 03-August-23			Index Future	891.17	893.0870	891.1680	893.0870	0.00
20/02/2023	AL37 On 02-November-23			Index Future	908.59	910.5380	908.5860	910.5380	0.00
20/02/2023	AL37 On 01-February-24			Index Future	926.43	928.4180	926.4330	928.4180	0.00
20/02/2023	AL37 On 02-May-24			Index Future	943.92	945.9300	943.9170	945.9300	0.00
20/02/2023	AL7T On 04-May-23			Index Future	1001.66	1005.5060	1001.6630	1005.5060	0.00
20/02/2023	AL7T On 03-August-23			Index Future	1021.38	1025.2970	1021.3760	1025.2970	0.00
20/02/2023	AL7T On 02-November-23			Index Future	1041.34	1045.3310	1041.3390	1045.3310	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
20/02/2023	AL7T On 01-February-24			Index Future	1061.79	1065.8590	1061.7940	1065.8590	0.00
20/02/2023	AL7T On 02-May-24			Index Future	1081.83	1085.9630	1081.8320	1085.9630	0.00
20/02/2023	ALBI On 04-May-23			Index Future	881.48	885.4610	881.4750	885.4610	98.00
20/02/2023	ALBI On 03-August-23			Index Future	898.82	902.8890	898.8230	902.8890	0.00
20/02/2023	ALBI On 02-November-23			Index Future	916.39	920.5310	916.3910	920.5310	0.00
20/02/2023	ALBI On 01-February-24			Index Future	934.39	938.6080	934.3910	938.6080	0.00
20/02/2023	ALBI On 02-May-24			Index Future	952.03	956.3120	952.0250	956.3120	0.00
20/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	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
20/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2023	ES33 On 04-May-23			Bond Future	12.29	73.8504	73.4748	73.8504	0.00
20/02/2023	ES33 On 03-August-23			Bond Future	12.45	75.3218	74.9387	75.3218	350.00
20/02/2023	ES33 On 02-November-23			Bond Future	12.62	73.0170	72.6265	73.0170	0.00
20/02/2023	ES33 On 01-February-24			Bond Future	12.81	74.4656	74.0674	74.4656	0.00
20/02/2023	ES33 On 02-May-24			Bond Future	13.02	72.0884	71.6830	72.0884	0.00
20/02/2023	ES42 On 04-May-23			Bond Future	12.63	71.2617	70.7960	71.2617	0.00
20/02/2023	ES42 On 03-August-23			Bond Future	12.78	72.6816	72.2067	72.6816	4,000.00
20/02/2023	ES42 On 02-November-23			Bond Future	12.94	69.8560	69.3718	69.8560	0.00
20/02/2023	ES42 On 01-February-24			Bond Future	13.10	71.2409	70.7472	71.2409	0.00
20/02/2023	ES42 On 02-May-24			Bond Future	13.28	68.3336	67.8308	68.3336	0.00
20/02/2023	GOVI On 04-May-23			GOVI	868.95	872.8970	868.9520	872.8970	845.00
20/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	160720	20	16	20	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
20/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	160920	20	16	20	0.00
20/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	160820	20	16	20	0.00
20/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 03-August-23			GOVI	886.05	890.0780	886.0530	890.0780	0.00
20/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	488230	53	49	53	0.00
20/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	488430	53	49	53	0.00
20/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	488330	53	49	53	0.00
20/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-November-23			GOVI	903.37	907.4700	903.3720	907.4700	0.00
20/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	175720	22	18	22	0.00
20/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	175620	22	18	22	0.00
20/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	175520	22	18	22	0.00
20/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 01-February-24			GOVI	921.12	925.2910	921.1160	925.2910	0.00
20/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	411360	45	41	45	0.00
20/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	411260	45	41	45	0.00
20/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	411160	45	41	45	0.00
20/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-May-24			GOVI	938.50	942.7430	938.4990	942.7430	0.00
20/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	124710	8	12	8	0.00
20/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	124810	8	12	8	0.00
20/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	124910	8	12	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
20/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2023	IGOV On 04-May-23			Index Future	323.79	324.6010	323.7870	324.6010	655.00
20/02/2023	IGOV On 03-August-23			Index Future	330.24	331.0680	330.2380	331.0680	0.00
20/02/2023	IGOV On 02-November-23			Index Future	336.77	337.6140	336.7690	337.6140	0.00
20/02/2023	IGOV On 01-February-24			Index Future	343.46	344.3190	343.4590	344.3190	0.00
20/02/2023	IGOV On 02-May-24			Index Future	350.02	350.8870	350.0150	350.8870	0.00
20/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.52	92.4850	92.4800	92.4850	0.00
20/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.74	92.2750	92.2650	92.2750	0.00
20/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.78	92.2400	92.2200	92.2400	0.00
20/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.1150	92.0850	92.1150	0.00
20/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.92	92.0900	92.0800	92.0900	0.00
20/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.97	92.0400	92.0300	92.0400	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
20/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.97	92.0300	92.0300	92.0300	75.00
20/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.91	92.0950	92.0900	92.0950	272.00
20/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.93	92.0850	92.0700	92.0850	0.00
20/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.84	92.1700	92.1600	92.1700	0.00
20/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.76	92.2500	92.2400	92.2500	68.00
20/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.73	92.2750	92.2750	92.2750	0.00
20/02/2023	R035 On 04-May-23			Bond Future	11.34	86.3266	85.8335	86.3266	159,057.00
20/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	58	0	0	0	388.00
20/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	315	0	0	0	491.00
20/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	3932	4	4	4	0.00
20/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3657	4	4	4	0.00
20/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1716	2	2	2	0.00
20/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	9733	10	10	10	0.00
20/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6449	7	6	7	0.00
20/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1662	2	2	2	0.00
20/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1688	2	2	2	0.00
20/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	500	1	0	1	388.00
20/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1286	2	1	2	770.00
20/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1582	2	2	2	491.00
20/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	442	1	0	1	770.00
20/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	5108	5	5	5	0.00
20/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2956	3	3	3	0.00
20/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4859	4	5	4	0.00
20/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2399	2	2	2	0.00
20/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	403	0	0	0	388.00
20/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	125	0	0	0	491.00
20/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2554	2	3	2	0.00
20/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1094	1	1	1	1,035.00
20/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	989	1	1	1	770.00
20/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2460	2	2	2	0.00
20/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2430	2	2	2	0.00
20/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5783	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	9169	9	9	9	0.00
20/02/2023	R035 On 03-August-23			Bond Future	11.46	88.0258	87.5229	88.0258	6,761.00
20/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	4934	5	5	5	0.00
20/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	4969	5	5	5	0.00
20/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5005	5	5	5	0.00
20/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	2077	2	2	2	0.00
20/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	2095	2	2	2	0.00
20/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	2112	2	2	2	0.00
20/02/2023	R035 On 02-November-23			Bond Future	11.60	85.2425	84.7299	85.2425	123.00
20/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3353	4	3	4	0.00
20/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3298	4	3	4	0.00
20/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3325	4	3	4	0.00
20/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4293	4	4	4	0.00
20/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4321	4	4	4	0.00
20/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4265	4	4	4	0.00
20/02/2023	R035 On 01-February-24			Bond Future	11.74	86.9150	86.3924	86.9150	0.00
20/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	5921	6	6	6	0.00
20/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	5858	6	6	6	0.00
20/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	5889	6	6	6	0.00
20/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3533	3	4	3	0.00
20/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3553	3	4	3	0.00
20/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3514	3	4	3	0.00
20/02/2023	R035 On 02-May-24			Bond Future	11.90	84.0460	83.5140	84.0460	0.00
20/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	2937	3	3	3	0.00
20/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	2916	3	3	3	0.00
20/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	2895	3	3	3	0.00
20/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6694	6	7	6	0.00
20/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6659	6	7	6	0.00
20/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6625	6	7	6	0.00
20/02/2023	R186 On 04-May-23			Bond Future	8.66	109.7612	109.6116	109.7612	95,759.00
20/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	409	0	0	0	200.00
20/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1121	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
20/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1141	1	1	1	0.00
20/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1161	1	1	1	0.00
20/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	596	1	1	1	0.00
20/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	585	1	1	1	0.00
20/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	608	1	1	1	0.00
20/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1352	1	1	1	200.00
20/02/2023	R186 On 03-August-23			Bond Future	8.72	106.6172	106.4646	106.6172	0.00
20/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3342	3	3	3	0.00
20/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3294	3	3	3	0.00
20/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3318	3	3	3	0.00
20/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	345	0	0	0	0.00
20/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	350	0	0	0	0.00
20/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	341	0	0	0	0.00
20/02/2023	R186 On 02-November-23			Bond Future	8.79	108.6993	108.5440	108.6993	10.00
20/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2492	3	2	3	0.00
20/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2473	3	2	3	0.00
20/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4714	5	5	5	0.00
20/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2512	3	3	3	0.00
20/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2041	2	2	2	1,715.00
20/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	850	1	1	1	0.00
20/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	341	0	0	0	1,715.00
20/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	1057	1	1	1	0.00
20/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	865	1	1	1	0.00
20/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	857	1	1	1	0.00
20/02/2023	R186 On 01-February-24			Bond Future	8.87	105.5284	105.3701	105.5284	0.00
20/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2650	3	3	3	0.00
20/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2614	3	3	3	0.00
20/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2632	3	3	3	0.00
20/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	1018	1	1	1	0.00
20/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	1032	1	1	1	0.00
20/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	1025	1	1	1	0.00
20/02/2023	R186 On 02-May-24			Bond Future	9.01	107.5108	107.3499	107.5108	0.00
20/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	578	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
20/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	585	1	1	1	0.00
20/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	593	1	1	1	0.00
20/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2970	3	3	3	0.00
20/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2987	3	3	3	0.00
20/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	3003	3	3	3	0.00
20/02/2023	R197 On 04-May-23			Bond Future	335.75	335.8812	335.7493	335.8812	309.00
20/02/2023	R197 On 03-August-23			Bond Future	333.40	333.5383	333.4036	333.5383	0.00
20/02/2023	R197 On 02-November-23			Bond Future	339.99	340.1311	339.9943	340.1311	0.00
20/02/2023	R202 On 04-May-23			Bond Future	250.66	250.6582	250.6623	250.6582	4,974.00
20/02/2023	R202 On 03-August-23			Bond Future	250.86	250.8532	250.8574	250.8532	460.00
20/02/2023	R202 On 02-November-23			Bond Future	255.82	255.8120	255.8168	255.8120	0.00
20/02/2023	R202 On 01-February-24			Bond Future	255.98	255.9746	255.9796	255.9746	0.00
20/02/2023	R202 On 02-May-24			Bond Future	260.86	260.8505	260.8565	260.8505	0.00
20/02/2023	R209 On 04-May-23			Bond Future	11.38	66.8080	66.4017	66.8080	19,569.00
20/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	964	1	1	1	2,500.00
20/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2148	2	2	2	1,000.00
20/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	5635	6	6	6	0.00
20/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1180	1	1	1	0.00
20/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	73	0	0	0	500.00
20/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	312	0	0	0	4,500.00
20/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1138	1	1	1	0.00
20/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1159	1	1	1	0.00
20/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2567	2	3	2	0.00
20/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2598	2	3	2	0.00
20/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4905	5	5	5	0.00
20/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1544	1	2	1	0.00
20/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	7481	7	7	7	0.00
20/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2537	2	3	2	0.00
20/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	356	0	0	0	8,500.00
20/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2889	3	3	3	8,250.00
20/02/2023	R209 On 03-August-23			Bond Future	11.49	68.1230	67.7086	68.1230	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
20/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4159	4	4	4	0.00
20/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1171	1	1	1	1,800.00
20/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4098	4	4	4	0.00
20/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4128	4	4	4	0.00
20/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	411	0	0	0	1,800.00
20/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	8325	8	8	8	0.00
20/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1946	2	2	2	0.00
20/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	5209	5	5	5	0.00
20/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1979	2	2	2	0.00
20/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1962	2	2	2	0.00
20/02/2023	R209 On 02-November-23			Bond Future	11.61	66.3030	65.8806	66.3030	4,057.00
20/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2736	3	3	3	0.00
20/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2690	3	3	3	0.00
20/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2713	3	3	3	0.00
20/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	4018	4	4	4	0.00
20/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	4045	4	4	4	0.00
20/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3992	4	4	4	0.00
20/02/2023	R209 On 01-February-24			Bond Future	11.73	67.6036	67.1731	67.6036	0.00
20/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5030	5	5	5	0.00
20/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5057	5	5	5	0.00
20/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5085	5	5	5	0.00
20/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3169	3	3	3	0.00
20/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3187	3	3	3	0.00
20/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3205	3	3	3	0.00
20/02/2023	R209 On 02-May-24			Bond Future	11.87	65.7252	65.2869	65.7252	0.00
20/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2603	3	3	3	0.00
20/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2565	3	3	3	0.00
20/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2584	3	3	3	0.00
20/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5903	6	6	6	0.00
20/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5934	6	6	6	0.00
20/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5872	6	6	6	0.00
20/02/2023	R210 On 04-May-23			Bond Future	222.56	223.6667	222.5606	223.6667	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
20/02/2023	R210 On 03-August-23			Bond Future	226.99	228.1229	226.9949	228.1229	300.00
20/02/2023	R210 On 02-November-23			Bond Future	228.34	229.4917	228.3415	229.4917	0.00
20/02/2023	R210 On 01-February-24			Bond Future	232.88	234.0480	232.8753	234.0480	0.00
20/02/2023	R210 On 02-May-24			Bond Future	234.10	235.2930	234.0986	235.2930	0.00
20/02/2023	R213 On 04-May-23			Bond Future	10.63	82.6747	82.3489	82.6747	34,056.00
20/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1739	2	2	2	0.00
20/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1765	2	2	2	0.00
20/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	1792	2	2	2	0.00
20/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1268	1	1	1	0.00
20/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1286	1	1	1	0.00
20/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1305	1	1	1	0.00
20/02/2023	R213 On 03-August-23			Bond Future	10.75	84.3020	83.9696	84.3020	0.00
20/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	4832	5	5	5	0.00
20/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	4864	5	5	5	0.00
20/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	4896	5	5	5	0.00
20/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	1110	1	1	1	0.00
20/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	1099	1	1	1	0.00
20/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	1120	1	1	1	0.00
20/02/2023	R213 On 02-November-23			Bond Future	10.88	82.3973	82.0586	82.3973	1,260.00
20/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3337	4	3	4	0.00
20/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3363	4	3	4	0.00
20/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3388	4	3	4	0.00
20/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2322	2	2	2	0.00
20/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2340	2	2	2	0.00
20/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2357	2	2	2	0.00
20/02/2023	R213 On 01-February-24			Bond Future	11.02	84.0142	83.6690	84.0142	0.00
20/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	4932	5	5	5	0.00
20/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	4877	5	5	5	0.00
20/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	4905	5	5	5	0.00
20/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	2087	2	2	2	0.00
20/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	2100	2	2	2	0.00
20/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	2074	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
20/02/2023	R213 On 02-May-24			Bond Future	11.18	82.0430	81.6916	82.0430	0.00
20/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1694	2	2	2	0.00
20/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1709	2	2	2	0.00
20/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1723	2	2	2	0.00
20/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5439	5	5	5	0.00
20/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5468	5	5	5	0.00
20/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5496	5	5	5	0.00
20/02/2023	R214 On 04-May-23			Bond Future	11.58	63.7242	63.2742	63.7242	22,809.00
20/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1420	2	1	2	0.00
20/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1374	2	1	2	0.00
20/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1397	2	1	2	0.00
20/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2482	2	2	2	0.00
20/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2512	2	3	2	0.00
20/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2452	2	2	2	0.00
20/02/2023	R214 On 03-August-23			Bond Future	11.68	64.9784	64.5195	64.9784	2,980.00
20/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4428	5	4	5	0.00
20/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4366	5	4	5	0.00
20/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4397	5	4	5	0.00
20/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2067	2	2	2	0.00
20/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2084	2	2	2	0.00
20/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2051	2	2	2	0.00
20/02/2023	R214 On 02-November-23			Bond Future	11.79	62.9498	62.4822	62.9498	0.00
20/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2714	3	3	3	0.00
20/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	2761	3	3	3	0.00
20/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	2738	3	3	3	0.00
20/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4462	4	4	4	0.00
20/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4491	4	4	4	0.00
20/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4432	4	4	4	0.00
20/02/2023	R214 On 01-February-24			Bond Future	11.91	64.1849	63.7082	64.1849	0.00
20/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	4858	5	5	5	0.00
20/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	4886	5	5	5	0.00
20/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	4913	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
20/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3716	4	4	4	0.00
20/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3736	4	4	4	0.00
20/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3757	4	4	4	0.00
20/02/2023	R214 On 02-May-24			Bond Future	12.04	62.0937	61.6082	62.0937	0.00
20/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3047	3	3	3	0.00
20/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3006	3	3	3	0.00
20/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3027	3	3	3	0.00
20/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5922	6	6	6	0.00
20/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5954	6	6	6	0.00
20/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5891	6	6	6	0.00
20/02/2023	R248 On 04-May-23			Bond Future	11.67	78.7127	78.1242	78.7127	235,142.00
20/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1459	2	1	2	0.00
20/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1433	2	1	2	0.00
20/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	148	0	0	0	1,500.00
20/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	920	1	1	1	1,500.00
20/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1484	2	1	2	0.00
20/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3569	3	4	3	0.00
20/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	9080	9	9	9	0.00
20/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3652	3	4	3	0.00
20/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3611	3	4	3	0.00
20/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4712	4	5	4	0.00
20/02/2023	R248 On 03-August-23			Bond Future	11.78	80.2620	79.6619	80.2620	0.00
20/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	4878	5	5	5	0.00
20/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	4841	5	5	5	0.00
20/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	4915	5	5	5	0.00
20/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2867	3	3	3	0.00
20/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2912	3	3	3	0.00
20/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2889	3	3	3	0.00
20/02/2023	R248 On 02-November-23			Bond Future	11.89	77.3904	76.7787	77.3904	0.00
20/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3293	4	3	4	0.00
20/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3265	4	3	4	0.00
20/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3237	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
20/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5860	6	6	6	0.00
20/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5935	6	6	6	0.00
20/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5897	6	6	6	0.00
20/02/2023	R248 On 01-February-24			Bond Future	12.02	78.9086	78.2851	78.9086	13,000.00
20/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	5610	6	6	6	0.00
20/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5576	6	6	6	0.00
20/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5543	6	6	6	0.00
20/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4802	5	5	5	0.00
20/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4775	5	5	5	0.00
20/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4749	5	5	5	0.00
20/02/2023	R248 On 02-May-24			Bond Future	12.15	75.9522	75.3172	75.9522	0.00
20/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3507	4	4	4	0.00
20/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3483	4	3	4	0.00
20/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3458	4	3	4	0.00
20/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7679	7	8	7	0.00
20/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7761	7	8	7	0.00
20/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7720	7	8	7	0.00