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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
27/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	2025 On 04-May-23			Bond Future	169.15	169.2110	169.1485	169.2110	5,381.00
27/02/2023	2025 On 03-August-23			Bond Future	170.79	170.8535	170.7899	170.8535	214.00
27/02/2023	2025 On 02-November-23			Bond Future	174.28	174.3469	174.2820	174.3469	0.00
27/02/2023	2025 On 01-February-24			Bond Future	176.21	176.2724	176.2061	176.2724	0.00
27/02/2023	2025 On 02-May-24			Bond Future	179.73	179.7948	179.7277	179.7948	0.00
27/02/2023	2029 On 04-May-23			Bond Future	121.19	120.5739	121.1903	120.5739	1,115.00
27/02/2023	2029 On 03-August-23			Bond Future	123.61	122.9779	123.6067	122.9779	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
27/02/2023	2029 On 02-November-23			Bond Future	124.81	124.1731	124.8148	124.1731	0.00
27/02/2023	2029 On 01-February-24			Bond Future	127.46	126.8097	127.4649	126.8097	0.00
27/02/2023	2029 On 02-May-24			Bond Future	128.66	127.9936	128.6625	127.9936	0.00
27/02/2023	2030 On 04-May-23			Bond Future	10.13	91.6050	10.1336	91.6050	85,195.00
27/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	319	0	319	0	150.00
27/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	8084	8	8084	8	0.00
27/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9866	10	9866	10	0.00
27/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	10134	10	10134	10	0.00
27/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2779	3	2779	3	350.00
27/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6434	6	6434	6	0.00
27/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2413	2	2413	2	0.00
27/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	46	0	46	0	388.00
27/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	416	0	416	0	479.00
27/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5338	5	5338	5	0.00
27/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2348	2	2348	2	0.00
27/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2381	2	2381	2	0.00
27/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	561	0	561	0	388.00
27/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	2036	2	2036	2	479.00
27/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	951	1	951	1	1,080.00
27/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1552	2	1552	2	0.00
27/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	764	1	764	1	0.00
27/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2162	2	2162	2	0.00
27/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	626	1	626	1	0.00
27/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	638	1	638	1	0.00
27/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	132	0	132	0	150.00
27/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2523	3	2523	3	0.00
27/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5167	5	5167	5	0.00
27/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2843	3	2843	3	0.00
27/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	615	1	615	1	0.00
27/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	74	0	74	0	388.00
27/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	502	1	502	1	0.00
27/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	8	0	8	0	350.00
27/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	10	0	10	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
27/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	32	0	32	0	1,080.00
27/02/2023	2030 On 03-August-23			Bond Future	10.25	89.4022	10.2478	89.4022	11,931.00
27/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5309	5	5309	5	0.00
27/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9617	9	9617	9	0.00
27/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10681	10	10681	10	0.00
27/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5276	5	5276	5	0.00
27/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2436	2	2436	2	1,012.00
27/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3100	3	3100	3	350.00
27/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5242	5	5242	5	0.00
27/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	657	1	657	1	0.00
27/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1376	2	1376	2	0.00
27/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	643	1	643	1	0.00
27/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	87	0	87	0	350.00
27/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	142	0	142	0	1,012.00
27/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1778	2	1778	2	0.00
27/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	650	1	650	1	0.00
27/02/2023	2030 On 02-November-23			Bond Future	10.35	91.2097	10.3499	91.2097	0.00
27/02/2023	2030 On 02-November-23	11.57	Call	Bond Future	5847	6	5847	6	0.00
27/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3620	3	3620	3	0.00
27/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3566	3	3566	3	0.00
27/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3593	3	3593	3	0.00
27/02/2023	2030 On 02-November-23	10.07	Call	Bond Future	1871	2	1871	2	800.00
27/02/2023	2030 On 02-November-23	9.57	Call	Bond Future	1087	1	1087	1	800.00
27/02/2023	2030 On 02-November-23	9.57	Put	Bond Future	4444	5	4444	5	0.00
27/02/2023	2030 On 02-November-23	10.07	Put	Bond Future	3059	3	3059	3	0.00
27/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1684	2	1684	2	0.00
27/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1698	2	1698	2	0.00
27/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1670	2	1670	2	0.00
27/02/2023	2030 On 02-November-23	11.57	Put	Bond Future	896	1	896	1	800.00
27/02/2023	2030 On 01-February-24			Bond Future	10.45	89.1212	10.4454	89.1212	0.00
27/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	5148	5	5148	5	0.00
27/02/2023	2030 On 01-February-24	12.10	Call	Bond Future	7350	7	7350	7	0.00
27/02/2023	2030 On 01-February-24	10.07	Call	Bond Future	2046	2	2046	2	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
27/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	5007	5	5007	5	0.00
27/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	5120	5	5120	5	0.00
27/02/2023	2030 On 01-February-24	9.57	Call	Bond Future	1266	1	1266	1	400.00
27/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5176	5	5176	5	0.00
27/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1802	2	1802	2	1,360.00
27/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	3931	4	3931	4	0.00
27/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1511	2	1511	2	0.00
27/02/2023	2030 On 01-February-24	12.10	Put	Bond Future	923	1	923	1	400.00
27/02/2023	2030 On 01-February-24	9.57	Put	Bond Future	4919	5	4919	5	0.00
27/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1532	2	1532	2	0.00
27/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1573	2	1573	2	1,360.00
27/02/2023	2030 On 01-February-24	10.07	Put	Bond Future	3590	4	3590	4	0.00
27/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1521	2	1521	2	0.00
27/02/2023	2030 On 02-May-24			Bond Future	10.58	90.8784	10.5830	90.8784	0.00
27/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1647	2	1647	2	0.00
27/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1618	2	1618	2	0.00
27/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1632	2	1632	2	0.00
27/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4692	5	4692	5	0.00
27/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4718	5	4718	5	0.00
27/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4666	5	4666	5	0.00
27/02/2023	2032 On 04-May-23			Bond Future	10.74	86.5166	10.7415	86.5166	186,952.00
27/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	132	0	132	0	6,500.00
27/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	258	0	258	0	730.00
27/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2344	2	2344	2	0.00
27/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1925	2	1925	2	0.00
27/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1956	2	1956	2	0.00
27/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	583	1	583	1	500.00
27/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1230	1	1230	1	400.00
27/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1019	1	1019	1	730.00
27/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1988	2	1988	2	0.00
27/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2549	2	2549	2	0.00
27/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1409	1	1409	1	0.00
27/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	108	0	108	0	500.00

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27/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3696	3	3696	3	400.00
27/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12394	12	12394	12	0.00
27/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	7	0	7	0	400.00
27/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4846	5	4846	5	0.00
27/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	943	1	943	1	730.00
27/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1234	1	1234	1	0.00
27/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2107	2	2107	2	0.00
27/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1853	2	1853	2	0.00
27/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2876	3	2876	3	0.00
27/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1253	1	1253	1	0.00
27/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1273	1	1273	1	0.00
27/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1038	1	1038	1	13,000.00
27/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1672	2	1672	2	500.00
27/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3993	4	3993	4	0.00
27/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	565	1	565	1	0.00
27/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5096	5	5096	5	0.00
27/02/2023	2032 On 03-August-23			Bond Future	10.86	88.2206	10.8570	88.2206	2,600.00
27/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5463	5	5463	5	0.00
27/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5499	5	5499	5	0.00
27/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5535	5	5535	5	0.00
27/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	6004	6	6004	6	5,000.00
27/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1414	1	1414	1	1,500.00
27/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	553	1	553	1	1,500.00
27/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7130	7	7130	7	0.00
27/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4250	4	4250	4	0.00
27/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1006	1	1006	1	0.00
27/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1139	1	1139	1	0.00
27/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1150	1	1150	1	0.00
27/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1161	1	1161	1	0.00
27/02/2023	2032 On 02-November-23			Bond Future	10.97	85.8442	10.9711	85.8442	0.00
27/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3832	4	3832	4	0.00
27/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3803	4	3803	4	0.00
27/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3860	4	3860	4	0.00

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27/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2565	3	2565	3	0.00
27/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2603	3	2603	3	0.00
27/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2584	3	2584	3	0.00
27/02/2023	2032 On 01-February-24			Bond Future	11.08	87.6490	11.0776	87.6490	0.00
27/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5694	6	5694	6	0.00
27/02/2023	2032 On 01-February-24	12.62	Call	Bond Future	8234	8	8234	8	0.00
27/02/2023	2032 On 01-February-24	10.76	Call	Bond Future	2726	3	2726	3	1,200.00
27/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5632	5	5632	5	0.00
27/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5663	5	5663	5	0.00
27/02/2023	2032 On 01-February-24	10.01	Call	Bond Future	1422	1	1422	1	1,200.00
27/02/2023	2032 On 01-February-24	10.01	Put	Bond Future	6696	7	6696	7	0.00
27/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2139	2	2139	2	0.00
27/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2153	2	2153	2	0.00
27/02/2023	2032 On 01-February-24	10.76	Put	Bond Future	4253	4	4253	4	0.00
27/02/2023	2032 On 01-February-24	12.62	Put	Bond Future	1300	1	1300	1	1,200.00
27/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2125	2	2125	2	0.00
27/02/2023	2032 On 02-May-24			Bond Future	11.22	85.2201	11.2157	85.2201	0.00
27/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2353	2	2353	2	0.00
27/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2334	2	2334	2	0.00
27/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2372	2	2372	2	0.00
27/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5476	6	5476	6	0.00
27/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5536	6	5536	6	0.00
27/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5506	6	5506	6	0.00
27/02/2023	2033 On 04-May-23			Bond Future	115.03	114.8786	115.0345	114.8786	1,540.00
27/02/2023	2033 On 03-August-23			Bond Future	117.33	117.1691	117.3281	117.1691	6,141.00
27/02/2023	2033 On 02-November-23			Bond Future	118.32	118.1563	118.3186	118.1563	0.00
27/02/2023	2033 On 01-February-24			Bond Future	120.83	120.6651	120.8308	120.6651	0.00
27/02/2023	2033 On 02-May-24			Bond Future	121.80	121.6320	121.8015	121.6320	0.00
27/02/2023	2037 On 04-May-23			Bond Future	11.50	81.7853	11.5019	81.7853	62,574.00
27/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	776	1	776	1	400.00
27/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11509	12	11509	12	0.00
27/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1395	1	1395	1	0.00
27/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2839	3	2839	3	400.00

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27/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	645	1	645	1	703.00
27/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1344	1	1344	1	0.00
27/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3450	3	3450	3	0.00
27/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1369	1	1369	1	0.00
27/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2489	3	2489	3	0.00
27/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	43	0	43	0	400.00
27/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2523	3	2523	3	0.00
27/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3927	4	3927	4	0.00
27/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3570	4	3570	4	0.00
27/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1257	1	1257	1	0.00
27/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2455	3	2455	3	0.00
27/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	979	1	979	1	703.00
27/02/2023	2037 On 03-August-23			Bond Future	11.63	79.1388	11.6273	79.1388	74,072.00
27/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4837	5	4837	5	0.00
27/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	578	1	578	1	1,800.00
27/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1550	2	1550	2	1,800.00
27/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4801	5	4801	5	0.00
27/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4765	5	4765	5	0.00
27/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2045	2	2045	2	0.00
27/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2028	2	2028	2	0.00
27/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5223	5	5223	5	0.00
27/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8649	9	8649	9	0.00
27/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2010	2	2010	2	0.00
27/02/2023	2037 On 02-November-23			Bond Future	11.74	80.7388	11.7421	80.7388	0.00
27/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3213	3	3213	3	0.00
27/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3240	3	3240	3	0.00
27/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3268	3	3268	3	0.00
27/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4293	4	4293	4	0.00
27/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4264	4	4264	4	0.00
27/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4234	4	4234	4	0.00
27/02/2023	2037 On 01-February-24			Bond Future	11.85	78.1800	11.8535	78.1800	0.00
27/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5873	6	5873	6	0.00
27/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5906	6	5906	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5938	6	5938	6	0.00
27/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3394	3	3394	3	0.00
27/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3413	3	3413	3	0.00
27/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3433	3	3433	3	0.00
27/02/2023	2037 On 02-May-24			Bond Future	11.99	79.7204	11.9910	79.7204	0.00
27/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3230	3	3230	3	0.00
27/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3276	3	3276	3	0.00
27/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3253	3	3253	3	0.00
27/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6294	6	6294	6	0.00
27/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6327	6	6327	6	0.00
27/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6260	6	6260	6	0.00
27/02/2023	2038 On 04-May-23			Bond Future	127.30	127.4496	127.3021	127.4496	4,625.00
27/02/2023	2038 On 03-August-23			Bond Future	127.89	128.0431	127.8927	128.0431	0.00
27/02/2023	2038 On 02-November-23			Bond Future	130.51	130.6613	130.5077	130.6613	0.00
27/02/2023	2038 On 01-February-24			Bond Future	131.28	131.4372	131.2806	131.4372	0.00
27/02/2023	2038 On 02-May-24			Bond Future	133.90	134.0627	133.9033	134.0627	0.00
27/02/2023	2040 On 04-May-23			Bond Future	11.58	83.5768	11.5789	83.5768	51,111.00
27/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	59	0	59	0	388.00
27/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	328	0	328	0	486.00
27/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	549	1	549	1	388.00
27/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10556	11	10556	11	0.00
27/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1774	2	1774	2	486.00
27/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3885	4	3885	4	0.00
27/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	719	1	719	1	684.00
27/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1570	2	1570	2	0.00
27/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1599	2	1599	2	0.00
27/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7285	7	7285	7	0.00
27/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1627	2	1627	2	0.00
27/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2563	3	2563	3	0.00
27/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1031	1	1031	1	684.00
27/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	312	0	312	0	388.00
27/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	98	0	98	0	486.00
27/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5897	6	5897	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2598	3	2598	3	0.00
27/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2633	3	2633	3	0.00
27/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4254	4	4254	4	0.00
27/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2393	2	2393	2	0.00
27/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4822	5	4822	5	0.00
27/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9631	10	9631	10	0.00
27/02/2023	2040 On 03-August-23			Bond Future	11.70	80.7151	11.6998	80.7151	99,201.00
27/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5204	5	5204	5	0.00
27/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5165	5	5165	5	0.00
27/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5243	5	5243	5	0.00
27/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2099	2	2099	2	0.00
27/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2137	2	2137	2	0.00
27/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2118	2	2118	2	0.00
27/02/2023	2040 On 02-November-23			Bond Future	11.81	82.3470	11.8103	82.3470	0.00
27/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3461	4	3461	4	0.00
27/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3431	3	3431	3	0.00
27/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3402	3	3402	3	0.00
27/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4808	5	4808	5	0.00
27/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4742	5	4742	5	0.00
27/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4775	5	4775	5	0.00
27/02/2023	2040 On 01-February-24			Bond Future	11.92	79.5717	11.9174	79.5717	6.00
27/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6194	6	6194	6	0.00
27/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6159	6	6159	6	0.00
27/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6125	6	6125	6	0.00
27/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	3739	4	3739	4	0.00
27/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	3717	4	3717	4	0.00
27/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	3695	4	3695	4	0.00
27/02/2023	2040 On 02-May-24			Bond Future	12.05	81.1393	12.0485	81.1393	0.00
27/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3853	4	3853	4	0.00
27/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3801	4	3801	4	0.00
27/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3827	4	3827	4	0.00
27/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6407	6	6407	6	0.00
27/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6478	6	6478	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6442	6	6442	6	0.00
27/02/2023	2044 On 04-May-23			Bond Future	11.64	80.0083	11.6404	80.0083	55,641.00
27/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1515	2	1515	2	0.00
27/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2532	3	2532	3	0.00
27/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3496	4	3496	4	0.00
27/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4567	5	4567	5	0.00
27/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1461	2	1461	2	0.00
27/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1488	2	1488	2	0.00
27/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	2899	3	2899	3	0.00
27/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	1846	2	1846	2	4,423.00
27/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	2937	3	2937	3	0.00
27/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	876	1	876	1	1,798.00
27/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1282	1	1282	1	4,423.00
27/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	2861	3	2861	3	0.00
27/02/2023	2044 On 03-August-23			Bond Future	11.76	77.2015	11.7564	77.2015	21,473.00
27/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4916	5	4916	5	0.00
27/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3428	4	3428	4	0.00
27/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4288	4	4288	4	0.00
27/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4878	5	4878	5	0.00
27/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4841	5	4841	5	0.00
27/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2464	2	2464	2	0.00
27/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2443	2	2443	2	0.00
27/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	2803	3	2803	3	4,754.00
27/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3467	3	3467	3	3,076.00
27/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2422	2	2422	2	0.00
27/02/2023	2044 On 02-November-23			Bond Future	11.86	78.7624	11.8622	78.7624	0.00
27/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3318	3	3318	3	0.00
27/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3289	3	3289	3	0.00
27/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3347	3	3347	3	0.00
27/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5165	5	5165	5	0.00
27/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5235	5	5235	5	0.00
27/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5200	5	5200	5	0.00
27/02/2023	2044 On 01-February-24			Bond Future	11.96	76.0369	11.9646	76.0369	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
27/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5853	6	5853	6	0.00
27/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5819	6	5819	6	0.00
27/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5887	6	5887	6	0.00
27/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	3973	4	3973	4	0.00
27/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4020	4	4020	4	0.00
27/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	3996	4	3996	4	0.00
27/02/2023	2044 On 02-May-24			Bond Future	12.09	77.5348	12.0892	77.5348	0.00
27/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3898	4	3898	4	0.00
27/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3871	4	3871	4	0.00
27/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	3924	4	3924	4	0.00
27/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6469	6	6469	6	0.00
27/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6541	6	6541	6	0.00
27/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6505	6	6505	6	0.00
27/02/2023	2046 On 04-May-23			Bond Future	111.71	111.8846	111.7102	111.8846	17,308.00
27/02/2023	2046 On 03-August-23			Bond Future	113.94	114.1153	113.9375	114.1153	0.00
27/02/2023	2046 On 02-November-23			Bond Future	114.19	114.3754	114.1942	114.3754	0.00
27/02/2023	2046 On 01-February-24			Bond Future	116.62	116.8043	116.6190	116.8043	0.00
27/02/2023	2046 On 02-May-24			Bond Future	116.83	117.0158	116.8275	117.0158	0.00
27/02/2023	2050 On 04-May-23			Bond Future	113.12	114.1141	113.1222	114.1141	13,316.00
27/02/2023	2050 On 03-August-23			Bond Future	113.21	114.2193	113.2079	114.2193	0.00
27/02/2023	2050 On 02-November-23			Bond Future	115.52	116.5548	115.5227	116.5548	0.00
27/02/2023	2050 On 01-February-24			Bond Future	115.75	116.8039	115.7499	116.8039	0.00
27/02/2023	2050 On 02-May-24			Bond Future	118.06	119.1368	118.0622	119.1368	0.00
27/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	AL37 On 04-May-23			Index Future	876.95	874.7170	876.9520	874.7170	0.00
27/02/2023	AL37 On 03-August-23			Index Future	894.23	891.9450	894.2250	891.9450	0.00
27/02/2023	AL37 On 02-November-23			Index Future	912.30	909.9750	912.3000	909.9750	0.00
27/02/2023	AL37 On 01-February-24			Index Future	931.46	929.0920	931.4620	929.0920	0.00
27/02/2023	AL37 On 02-May-24			Index Future	949.90	947.4730	949.8980	947.4730	0.00
27/02/2023	AL7T On 04-May-23			Index Future	1008.39	1005.1410	1008.3940	1005.1410	0.00
27/02/2023	AL7T On 03-August-23			Index Future	1028.26	1024.9390	1028.2550	1024.9390	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
27/02/2023	AL7T On 02-November-23			Index Future	1049.04	1045.6570	1049.0390	1045.6570	0.00
27/02/2023	AL7T On 01-February-24			Index Future	1071.07	1067.6240	1071.0740	1067.6240	0.00
27/02/2023	AL7T On 02-May-24			Index Future	1092.27	1088.7460	1092.2730	1088.7460	0.00
27/02/2023	ALBI On 04-May-23			Index Future	887.82	886.7000	887.8220	886.7000	100.00
27/02/2023	ALBI On 03-August-23			Index Future	905.31	904.1650	905.3090	904.1650	0.00
27/02/2023	ALBI On 02-November-23			Index Future	923.61	922.4410	923.6080	922.4410	0.00
27/02/2023	ALBI On 01-February-24			Index Future	943.01	941.8200	943.0080	941.8200	0.00
27/02/2023	ALBI On 02-May-24			Index Future	961.67	960.4530	961.6720	960.4530	0.00
27/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	CS26 On 02-April-26			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
27/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2023	ES33 On 04-May-23			Bond Future	12.17	73.9431	12.1695	73.9431	0.00
27/02/2023	ES33 On 03-August-23			Bond Future	12.33	75.4174	12.3254	75.4174	350.00
27/02/2023	ES33 On 02-November-23			Bond Future	12.48	73.1648	12.4843	73.1648	0.00
27/02/2023	ES33 On 01-February-24			Bond Future	12.64	74.7191	12.6421	74.7191	0.00
27/02/2023	ES33 On 02-May-24			Bond Future	12.83	72.4149	12.8274	72.4149	0.00
27/02/2023	ES42 On 04-May-23			Bond Future	12.50	71.5856	12.4980	71.5856	0.00
27/02/2023	ES42 On 03-August-23			Bond Future	12.64	73.0129	12.6388	73.0129	4,000.00
27/02/2023	ES42 On 02-November-23			Bond Future	12.78	70.2434	12.7818	70.2434	0.00
27/02/2023	ES42 On 01-February-24			Bond Future	12.92	71.7361	12.9168	71.7361	0.00
27/02/2023	ES42 On 02-May-24			Bond Future	13.08	68.9051	13.0791	68.9051	0.00
27/02/2023	GOVI On 04-May-23			GOVI	875.23	874.0860	875.2330	874.0860	834.00
27/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	223530	21	223530	21	0.00
27/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	223630	21	223630	21	0.00
27/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	223730	21	223730	21	0.00
27/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 03-August-23			GOVI	892.47	891.3020	892.4720	891.3020	0.00
27/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	552420	54	552420	54	0.00
27/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	552620	54	552620	54	0.00
27/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	552520	54	552520	54	0.00
27/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-November-23			GOVI	910.51	909.3190	910.5110	909.3190	0.00
27/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	247110	24	247110	24	0.00
27/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	247010	24	247010	24	0.00
27/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	246910	23	246910	23	0.00
27/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 01-February-24			GOVI	929.64	928.4220	929.6360	928.4220	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
27/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	496560	48	496560	48	0.00
27/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	496460	48	496460	48	0.00
27/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	496360	48	496360	48	0.00
27/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-May-24			GOVI	948.04	946.7900	948.0360	946.7900	0.00
27/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	29340	4	29340	4	0.00
27/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	29440	4	29440	4	0.00
27/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	29540	4	29540	4	0.00
27/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2023	IGOV On 04-May-23			Index Future	323.58	323.9550	323.5770	323.9550	655.00
27/02/2023	IGOV On 03-August-23			Index Future	330.03	330.4140	330.0280	330.4140	0.00
27/02/2023	IGOV On 02-November-23			Index Future	336.78	337.1700	336.7760	337.1700	0.00
27/02/2023	IGOV On 01-February-24			Index Future	343.93	344.3280	343.9250	344.3280	0.00
27/02/2023	IGOV On 02-May-24			Index Future	350.81	351.2140	350.8050	351.2140	0.00
27/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
27/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.53	92.4750	7.5250	92.4750	0.00
27/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.74	92.2750	7.7350	92.2750	0.00
27/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.78	92.2100	7.7750	92.2100	0.00
27/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.89	92.0850	7.8850	92.0850	0.00
27/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.91	92.0500	7.9100	92.0500	0.00
27/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.98	91.9600	7.9800	91.9600	0.00
27/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.00	91.9400	8.0000	91.9400	75.00
27/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.02	91.9150	8.0200	91.9150	272.00
27/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.00	91.9350	8.0000	91.9350	0.00
27/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	91.9800	7.9600	91.9800	0.00
27/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.91	92.0200	7.9100	92.0200	68.00
27/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.87	92.0650	7.8650	92.0650	0.00
27/02/2023	R035 On 04-May-23			Bond Future	11.24	86.3013	11.2409	86.3013	158,865.00
27/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	55	0	55	0	388.00
27/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	327	0	327	0	491.00
27/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3952	4	3952	4	0.00
27/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	4244	4	4244	4	0.00
27/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1859	2	1859	2	0.00
27/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	10245	10	10245	10	0.00
27/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6880	7	6880	7	0.00
27/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1800	2	1800	2	0.00
27/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1830	2	1830	2	0.00
27/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	528	1	528	1	388.00
27/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1390	1	1390	1	770.00
27/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1714	2	1714	2	491.00
27/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	465	0	465	0	770.00
27/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4567	5	4567	5	0.00
27/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2496	3	2496	3	0.00
27/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4324	4	4324	4	0.00
27/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1979	2	1979	2	0.00
27/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	271	0	271	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	73	0	73	0	491.00
27/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2122	2	2122	2	0.00
27/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	737	1	737	1	770.00
27/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2035	2	2035	2	0.00
27/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2007	2	2007	2	0.00
27/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	825	1	825	1	1,035.00
27/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5231	5	5231	5	0.00
27/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8602	9	8602	9	0.00
27/02/2023	R035 On 03-August-23			Bond Future	11.36	88.0011	11.3586	88.0011	6,761.00
27/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	5170	5	5170	5	0.00
27/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	5207	5	5207	5	0.00
27/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5244	5	5244	5	0.00
27/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1740	2	1740	2	0.00
27/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1756	2	1756	2	0.00
27/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1772	2	1772	2	0.00
27/02/2023	R035 On 02-November-23			Bond Future	11.48	85.2756	11.4782	85.2756	0.00
27/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3610	4	3610	4	0.00
27/02/2023	R035 On 02-November-23	10.62	Call	Bond Future	1691	2	1691	2	400.00
27/02/2023	R035 On 02-November-23	12.85	Call	Bond Future	8552	8	8552	8	0.00
27/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3553	4	3553	4	0.00
27/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3581	4	3581	4	0.00
27/02/2023	R035 On 02-November-23	11.12	Call	Bond Future	2771	3	2771	3	400.00
27/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3903	4	3903	4	0.00
27/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3930	4	3930	4	0.00
27/02/2023	R035 On 02-November-23	12.85	Put	Bond Future	1439	1	1439	1	400.00
27/02/2023	R035 On 02-November-23	10.62	Put	Bond Future	6621	7	6621	7	0.00
27/02/2023	R035 On 02-November-23	11.12	Put	Bond Future	4781	5	4781	5	0.00
27/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3877	4	3877	4	0.00
27/02/2023	R035 On 01-February-24			Bond Future	11.59	87.0682	11.5949	87.0682	0.00
27/02/2023	R035 On 01-February-24	13.46	Call	Bond Future	10760	11	10760	11	0.00
27/02/2023	R035 On 01-February-24	11.12	Call	Bond Future	3123	3	3123	3	400.00
27/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	6182	6	6182	6	0.00
27/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6248	6	6248	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2023	R035 On 01-February-24	10.62	Call	Bond Future	2100	2	2100	2	400.00
27/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	6215	6	6215	6	0.00
27/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3081	3	3081	3	0.00
27/02/2023	R035 On 01-February-24	10.62	Put	Bond Future	7616	8	7616	8	0.00
27/02/2023	R035 On 01-February-24	11.12	Put	Bond Future	5748	6	5748	6	0.00
27/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3099	3	3099	3	0.00
27/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3063	3	3063	3	0.00
27/02/2023	R035 On 01-February-24	13.46	Put	Bond Future	1473	2	1473	2	400.00
27/02/2023	R035 On 02-May-24			Bond Future	11.73	84.2808	11.7294	84.2808	0.00
27/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3228	3	3228	3	0.00
27/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3182	3	3182	3	0.00
27/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3205	3	3205	3	0.00
27/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6077	6	6077	6	0.00
27/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6110	6	6110	6	0.00
27/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6044	6	6044	6	0.00
27/02/2023	R186 On 04-May-23			Bond Future	8.61	109.5533	8.6109	109.5533	96,719.00
27/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	402	0	402	0	200.00
27/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1159	1	1159	1	0.00
27/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1180	1	1180	1	0.00
27/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1201	1	1201	1	0.00
27/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	490	1	490	1	0.00
27/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	480	1	480	1	0.00
27/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	500	1	500	1	0.00
27/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1199	1	1199	1	200.00
27/02/2023	R186 On 03-August-23			Bond Future	8.67	106.4065	8.6667	106.4065	0.00
27/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3438	3	3438	3	0.00
27/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3389	3	3389	3	0.00
27/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3414	3	3414	3	0.00
27/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	291	0	291	0	0.00
27/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	295	0	295	0	0.00
27/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	287	0	287	0	0.00
27/02/2023	R186 On 02-November-23			Bond Future	8.71	108.5576	8.7091	108.5576	1,171.00
27/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2615	2	2615	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
27/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2595	2	2595	2	0.00
27/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4886	5	4886	5	0.00
27/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2148	2	2148	2	1,715.00
27/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2635	2	2635	2	0.00
27/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	747	1	747	1	0.00
27/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	288	0	288	0	1,715.00
27/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	939	1	939	1	0.00
27/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	761	1	761	1	0.00
27/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	754	1	754	1	0.00
27/02/2023	R186 On 01-February-24			Bond Future	8.73	105.5329	8.7258	105.5329	0.00
27/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2875	3	2875	3	0.00
27/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2838	3	2838	3	0.00
27/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2856	3	2856	3	0.00
27/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	863	1	863	1	0.00
27/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	876	1	876	1	0.00
27/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	870	1	870	1	0.00
27/02/2023	R186 On 02-May-24			Bond Future	8.80	107.6143	8.8036	107.6143	0.00
27/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	694	1	694	1	0.00
27/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	702	1	702	1	0.00
27/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	710	1	710	1	0.00
27/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2602	3	2602	3	0.00
27/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2618	3	2618	3	0.00
27/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2634	3	2634	3	0.00
27/02/2023	R197 On 04-May-23			Bond Future	335.89	335.7561	335.8851	335.7561	309.00
27/02/2023	R197 On 03-August-23			Bond Future	333.55	333.4146	333.5465	333.4146	0.00
27/02/2023	R197 On 02-November-23			Bond Future	340.37	340.2321	340.3664	340.2321	0.00
27/02/2023	R202 On 04-May-23			Bond Future	249.42	249.4075	249.4166	249.4075	4,960.00
27/02/2023	R202 On 03-August-23			Bond Future	249.59	249.5806	249.5902	249.5806	460.00
27/02/2023	R202 On 02-November-23			Bond Future	254.69	254.6838	254.6936	254.6838	0.00
27/02/2023	R202 On 01-February-24			Bond Future	255.18	255.1706	255.1808	255.1706	0.00
27/02/2023	R202 On 02-May-24			Bond Future	260.28	260.2679	260.2790	260.2679	0.00
27/02/2023	R209 On 04-May-23			Bond Future	11.27	66.8851	11.2651	66.8851	19,231.00
27/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1021	1	1021	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2323	2	2323	2	2,250.00
27/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6057	6	6057	6	0.00
27/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1258	1	1258	1	0.00
27/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	73	0	73	0	500.00
27/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	314	0	314	0	4,500.00
27/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1213	1	1213	1	0.00
27/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1236	1	1236	1	0.00
27/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2077	2	2077	2	0.00
27/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2105	2	2105	2	0.00
27/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4339	4	4339	4	0.00
27/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1151	1	1151	1	0.00
27/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6913	7	6913	7	0.00
27/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2048	2	2048	2	0.00
27/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	210	0	210	0	9,750.00
27/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2379	2	2379	2	8,250.00
27/02/2023	R209 On 03-August-23			Bond Future	11.37	68.2025	11.3712	68.2025	1,690.00
27/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4406	4	4406	4	0.00
27/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1242	1	1242	1	1,800.00
27/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4342	4	4342	4	0.00
27/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4374	4	4374	4	0.00
27/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	449	0	449	0	1,800.00
27/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7783	8	7783	8	0.00
27/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1614	2	1614	2	0.00
27/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4700	5	4700	5	0.00
27/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1643	2	1643	2	0.00
27/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1629	2	1629	2	0.00
27/02/2023	R209 On 02-November-23			Bond Future	11.48	66.4299	11.4756	66.4299	1,449.00
27/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2921	3	2921	3	0.00
27/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2873	3	2873	3	0.00
27/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2897	3	2897	3	0.00
27/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3566	4	3566	4	0.00
27/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3591	4	3591	4	0.00
27/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3540	4	3540	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
27/02/2023	R209 On 01-February-24			Bond Future	11.57	67.8264	11.5732	67.8264	0.00
27/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5347	5	5347	5	0.00
27/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5376	5	5376	5	0.00
27/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5405	5	5405	5	0.00
27/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2747	3	2747	3	0.00
27/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2763	3	2763	3	0.00
27/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2780	3	2780	3	0.00
27/02/2023	R209 On 02-May-24			Bond Future	11.69	66.0145	11.6938	66.0145	0.00
27/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2925	3	2925	3	0.00
27/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2884	3	2884	3	0.00
27/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2904	3	2904	3	0.00
27/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5405	5	5405	5	0.00
27/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5434	6	5434	6	0.00
27/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5375	5	5375	5	0.00
27/02/2023	R210 On 04-May-23			Bond Future	223.52	223.2604	223.5159	223.2604	386.00
27/02/2023	R210 On 03-August-23			Bond Future	227.97	227.7117	227.9724	227.7117	300.00
27/02/2023	R210 On 02-November-23			Bond Future	229.49	229.2251	229.4913	229.2251	0.00
27/02/2023	R210 On 01-February-24			Bond Future	234.36	234.0926	234.3641	234.0926	0.00
27/02/2023	R210 On 02-May-24			Bond Future	235.83	235.5535	235.8317	235.5535	0.00
27/02/2023	R213 On 04-May-23			Bond Future	10.52	82.6301	10.5151	82.6301	33,941.00
27/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1952	2	1952	2	0.00
27/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1982	2	1982	2	0.00
27/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2011	2	2011	2	0.00
27/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	939	1	939	1	0.00
27/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	955	1	955	1	0.00
27/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	971	1	971	1	0.00
27/02/2023	R213 On 03-August-23			Bond Future	10.62	84.2576	10.6250	84.2576	0.00
27/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	5137	5	5137	5	0.00
27/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5171	5	5171	5	0.00
27/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5204	5	5204	5	0.00
27/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	856	1	856	1	0.00
27/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	848	1	848	1	0.00
27/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	865	1	865	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
27/02/2023	R213 On 02-November-23			Bond Future	10.74	82.4081	10.7377	82.4081	925.00
27/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3649	3	3649	3	0.00
27/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3676	4	3676	4	0.00
27/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3703	4	3703	4	0.00
27/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2011	2	2011	2	0.00
27/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2026	2	2026	2	0.00
27/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2041	2	2041	2	0.00
27/02/2023	R213 On 01-February-24			Bond Future	10.85	84.1401	10.8466	84.1401	0.00
27/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5327	5	5327	5	0.00
27/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5270	5	5270	5	0.00
27/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5299	5	5299	5	0.00
27/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1727	2	1727	2	0.00
27/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1738	2	1738	2	0.00
27/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1715	2	1715	2	0.00
27/02/2023	R213 On 02-May-24			Bond Future	10.98	82.2476	10.9793	82.2476	0.00
27/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1947	2	1947	2	0.00
27/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1964	2	1964	2	0.00
27/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1980	2	1980	2	0.00
27/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4851	5	4851	5	0.00
27/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4878	5	4878	5	0.00
27/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4905	5	4905	5	0.00
27/02/2023	R214 On 04-May-23			Bond Future	11.44	64.0170	11.4436	64.0170	22,829.00
27/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1553	2	1553	2	0.00
27/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1501	2	1501	2	0.00
27/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1527	2	1527	2	0.00
27/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	1918	2	1918	2	0.00
27/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	1945	2	1945	2	0.00
27/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	1891	2	1891	2	0.00
27/02/2023	R214 On 03-August-23			Bond Future	11.54	65.2779	11.5437	65.2779	2,980.00
27/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4736	5	4736	5	0.00
27/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4669	5	4669	5	0.00
27/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4702	5	4702	5	0.00
27/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1664	2	1664	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
27/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1678	2	1678	2	0.00
27/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1649	2	1649	2	0.00
27/02/2023	R214 On 02-November-23			Bond Future	11.64	63.2985	11.6442	63.2985	0.00
27/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2979	3	2979	3	0.00
27/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3029	3	3029	3	0.00
27/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3004	3	3004	3	0.00
27/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	3989	4	3989	4	0.00
27/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	3961	4	3961	4	0.00
27/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	3934	4	3934	4	0.00
27/02/2023	R214 On 01-February-24			Bond Future	11.74	64.6291	11.7414	64.6291	0.00
27/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5143	5	5143	5	0.00
27/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5172	5	5172	5	0.00
27/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5201	5	5201	5	0.00
27/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3134	3	3134	3	0.00
27/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3153	3	3153	3	0.00
27/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3172	3	3172	3	0.00
27/02/2023	R214 On 02-May-24			Bond Future	11.85	62.6046	11.8514	62.6046	0.00
27/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3374	3	3374	3	0.00
27/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3351	3	3351	3	0.00
27/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3328	3	3328	3	0.00
27/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5332	5	5332	5	0.00
27/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5303	5	5303	5	0.00
27/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5273	5	5273	5	0.00
27/02/2023	R248 On 04-May-23			Bond Future	11.52	79.2104	11.5201	79.2104	235,105.00
27/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1594	2	1594	2	0.00
27/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1623	2	1623	2	0.00
27/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	163	0	163	0	1,500.00
27/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1015	1	1015	1	1,500.00
27/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1652	2	1652	2	0.00
27/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2778	3	2778	3	0.00
27/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8135	8	8135	8	0.00
27/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	2816	3	2816	3	0.00
27/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	2854	3	2854	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
27/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3849	4	3849	4	0.00
27/02/2023	R248 On 03-August-23			Bond Future	11.62	80.7705	11.6224	80.7705	0.00
27/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5371	5	5371	5	0.00
27/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5332	5	5332	5	0.00
27/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5411	6	5411	6	0.00
27/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2383	2	2383	2	0.00
27/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2424	2	2424	2	0.00
27/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2404	2	2404	2	0.00
27/02/2023	R248 On 02-November-23			Bond Future	11.73	77.9624	11.7251	77.9624	0.00
27/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3585	4	3585	4	0.00
27/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3555	4	3555	4	0.00
27/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3525	4	3525	4	0.00
27/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5099	5	5099	5	0.00
27/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5171	5	5171	5	0.00
27/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5135	5	5135	5	0.00
27/02/2023	R248 On 01-February-24			Bond Future	11.82	79.6012	11.8247	79.6012	13,000.00
27/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	5933	6	5933	6	0.00
27/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5898	6	5898	6	0.00
27/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5862	6	5862	6	0.00
27/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	3940	4	3940	4	0.00
27/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	3916	4	3916	4	0.00
27/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	3892	4	3892	4	0.00
27/02/2023	R248 On 02-May-24			Bond Future	11.94	76.7296	11.9369	76.7296	0.00
27/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3710	4	3710	4	0.00
27/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3683	4	3683	4	0.00
27/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3656	4	3656	4	0.00
27/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	6607	7	6607	7	0.00
27/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	6684	7	6684	7	0.00
27/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	6645	7	6645	7	0.00