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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
28/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	2025 On 04-May-23			Bond Future	169.26	169.1485	169.2587	169.1485	5,381.00
28/02/2023	2025 On 03-August-23			Bond Future	170.90	170.7899	170.9021	170.7899	214.00
28/02/2023	2025 On 02-November-23			Bond Future	174.40	174.2820	174.3964	174.2820	0.00
28/02/2023	2025 On 01-February-24			Bond Future	176.32	176.2061	176.3224	176.2061	0.00
28/02/2023	2025 On 02-May-24			Bond Future	179.85	179.7277	179.8468	179.7277	0.00
28/02/2023	2029 On 04-May-23			Bond Future	120.58	121.1903	120.5802	121.1903	2,115.00
28/02/2023	2029 On 03-August-23			Bond Future	122.98	123.6067	122.9844	123.6067	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
28/02/2023	2029 On 02-November-23			Bond Future	124.18	124.8148	124.1796	124.8148	0.00
28/02/2023	2029 On 01-February-24			Bond Future	126.82	127.4649	126.8160	127.4649	0.00
28/02/2023	2029 On 02-May-24			Bond Future	128.00	128.6625	128.0006	128.6625	0.00
28/02/2023	2030 On 04-May-23			Bond Future	10.18	91.9124	10.1790	91.9124	85,195.00
28/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	280	0	280	0	150.00
28/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7888	8	7888	8	0.00
28/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9665	10	9665	10	0.00
28/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9933	10	9933	10	0.00
28/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2637	3	2637	3	350.00
28/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6245	6	6245	6	0.00
28/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2281	2	2281	2	0.00
28/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	38	0	38	0	388.00
28/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	369	0	369	0	479.00
28/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5157	5	5157	5	0.00
28/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2218	2	2218	2	0.00
28/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2249	2	2249	2	0.00
28/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	503	1	503	1	388.00
28/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	1914	2	1914	2	479.00
28/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	871	1	871	1	1,080.00
28/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1675	2	1675	2	0.00
28/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	845	1	845	1	0.00
28/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2308	2	2308	2	0.00
28/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	698	1	698	1	0.00
28/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	710	1	710	1	0.00
28/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	154	0	154	0	150.00
28/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2680	3	2680	3	0.00
28/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5361	5	5361	5	0.00
28/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3008	3	3008	3	0.00
28/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	686	1	686	1	0.00
28/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	89	0	89	0	388.00
28/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	564	1	564	1	0.00
28/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	10	0	10	0	350.00
28/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	12	0	12	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
28/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	39	0	39	0	1,080.00
28/02/2023	2030 On 03-August-23			Bond Future	10.30	89.7158	10.2956	89.7158	11,931.00
28/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5117	5	5117	5	0.00
28/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9410	10	9410	10	0.00
28/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10474	11	10474	11	0.00
28/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5084	5	5084	5	0.00
28/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2285	2	2285	2	1,012.00
28/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	2933	3	2933	3	350.00
28/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5050	5	5050	5	0.00
28/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	673	1	673	1	0.00
28/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1417	1	1417	1	0.00
28/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	658	1	658	1	0.00
28/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	87	0	87	0	350.00
28/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	143	0	143	0	1,012.00
28/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1835	2	1835	2	0.00
28/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	665	1	665	1	0.00
28/02/2023	2030 On 02-November-23			Bond Future	10.40	91.5295	10.4003	91.5295	0.00
28/02/2023	2030 On 02-November-23	11.57	Call	Bond Future	5729	6	5729	6	0.00
28/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3544	4	3544	4	0.00
28/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3490	4	3490	4	0.00
28/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3517	4	3517	4	0.00
28/02/2023	2030 On 02-November-23	10.07	Call	Bond Future	1823	2	1823	2	800.00
28/02/2023	2030 On 02-November-23	9.57	Call	Bond Future	1043	1	1043	1	800.00
28/02/2023	2030 On 02-November-23	9.57	Put	Bond Future	4611	4	4611	4	0.00
28/02/2023	2030 On 02-November-23	10.07	Put	Bond Future	3221	3	3221	3	0.00
28/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1819	2	1819	2	0.00
28/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1834	2	1834	2	0.00
28/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1805	2	1805	2	0.00
28/02/2023	2030 On 02-November-23	11.57	Put	Bond Future	990	1	990	1	800.00
28/02/2023	2030 On 01-February-24			Bond Future	10.50	89.4476	10.4986	89.4476	0.00
28/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4955	5	4955	5	0.00
28/02/2023	2030 On 01-February-24	12.10	Call	Bond Future	7141	7	7141	7	0.00
28/02/2023	2030 On 01-February-24	10.07	Call	Bond Future	1911	2	1911	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
28/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	4815	5	4815	5	0.00
28/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4927	5	4927	5	0.00
28/02/2023	2030 On 01-February-24	9.57	Call	Bond Future	1162	1	1162	1	400.00
28/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	4984	5	4984	5	0.00
28/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1675	2	1675	2	1,360.00
28/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	4020	4	4020	4	0.00
28/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1534	2	1534	2	0.00
28/02/2023	2030 On 01-February-24	12.10	Put	Bond Future	930	1	930	1	400.00
28/02/2023	2030 On 01-February-24	9.57	Put	Bond Future	5031	5	5031	5	0.00
28/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1555	2	1555	2	0.00
28/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1598	2	1598	2	1,360.00
28/02/2023	2030 On 01-February-24	10.07	Put	Bond Future	3672	4	3672	4	0.00
28/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1545	2	1545	2	0.00
28/02/2023	2030 On 02-May-24			Bond Future	10.64	91.2116	10.6391	91.2116	0.00
28/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1557	2	1557	2	0.00
28/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1529	2	1529	2	0.00
28/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1543	2	1543	2	0.00
28/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4823	5	4823	5	0.00
28/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4850	5	4850	5	0.00
28/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4796	5	4796	5	0.00
28/02/2023	2032 On 04-May-23			Bond Future	10.77	86.8128	10.7660	86.8128	186,952.00
28/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	111	0	111	0	6,500.00
28/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	225	0	225	0	730.00
28/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2251	2	2251	2	0.00
28/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1838	2	1838	2	0.00
28/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1869	2	1869	2	0.00
28/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	531	1	531	1	500.00
28/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1156	1	1156	1	400.00
28/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	951	1	951	1	730.00
28/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1899	2	1899	2	0.00
28/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2453	3	2453	3	0.00
28/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1331	1	1331	1	0.00
28/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	89	0	89	0	500.00

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28/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3590	4	3590	4	400.00
28/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12270	12	12270	12	0.00
28/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	8	0	8	0	400.00
28/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4949	5	4949	5	0.00
28/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	972	1	972	1	730.00
28/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1271	1	1271	1	0.00
28/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2165	2	2165	2	0.00
28/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1904	2	1904	2	0.00
28/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2949	3	2949	3	0.00
28/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1291	1	1291	1	0.00
28/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1311	1	1311	1	0.00
28/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1070	1	1070	1	13,000.00
28/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1719	2	1719	2	500.00
28/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4085	4	4085	4	0.00
28/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	584	1	584	1	0.00
28/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5202	5	5202	5	0.00
28/02/2023	2032 On 03-August-23			Bond Future	10.88	88.5227	10.8826	88.5227	2,600.00
28/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5295	5	5295	5	0.00
28/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5331	5	5331	5	0.00
28/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5367	6	5367	6	0.00
28/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5836	6	5836	6	5,000.00
28/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1260	1	1260	1	1,500.00
28/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	429	1	429	1	1,500.00
28/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7133	7	7133	7	0.00
28/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4224	4	4224	4	0.00
28/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	966	1	966	1	0.00
28/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1098	1	1098	1	0.00
28/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1109	1	1109	1	0.00
28/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1120	1	1120	1	0.00
28/02/2023	2032 On 02-November-23			Bond Future	11.00	86.1524	10.9978	86.1524	0.00
28/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3700	4	3700	4	0.00
28/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3672	4	3672	4	0.00
28/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3729	4	3729	4	0.00

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28/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2564	3	2564	3	0.00
28/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2602	3	2602	3	0.00
28/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2583	3	2583	3	0.00
28/02/2023	2032 On 01-February-24			Bond Future	11.11	87.9634	11.1055	87.9634	0.00
28/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5678	6	5678	6	0.00
28/02/2023	2032 On 01-February-24	12.62	Call	Bond Future	8186	8	8186	8	0.00
28/02/2023	2032 On 01-February-24	10.76	Call	Bond Future	2723	3	2723	3	1,200.00
28/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5616	6	5616	6	0.00
28/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5646	6	5646	6	0.00
28/02/2023	2032 On 01-February-24	10.01	Call	Bond Future	1378	1	1378	1	1,200.00
28/02/2023	2032 On 01-February-24	10.01	Put	Bond Future	6784	7	6784	7	0.00
28/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2255	2	2255	2	0.00
28/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2269	2	2269	2	0.00
28/02/2023	2032 On 01-February-24	10.76	Put	Bond Future	4382	4	4382	4	0.00
28/02/2023	2032 On 01-February-24	12.62	Put	Bond Future	1385	1	1385	1	1,200.00
28/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2241	2	2241	2	0.00
28/02/2023	2032 On 02-May-24			Bond Future	11.24	85.5410	11.2449	85.5410	0.00
28/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2288	2	2288	2	0.00
28/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2270	2	2270	2	0.00
28/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2306	2	2306	2	0.00
28/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5545	5	5545	5	0.00
28/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5606	6	5606	6	0.00
28/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5576	6	5576	6	0.00
28/02/2023	2033 On 04-May-23			Bond Future	115.44	115.0345	115.4446	115.0345	1,540.00
28/02/2023	2033 On 03-August-23			Bond Future	117.75	117.3281	117.7464	117.3281	6,141.00
28/02/2023	2033 On 02-November-23			Bond Future	118.75	118.3186	118.7452	118.3186	0.00
28/02/2023	2033 On 01-February-24			Bond Future	121.27	120.8308	121.2662	120.8308	0.00
28/02/2023	2033 On 02-May-24			Bond Future	122.25	121.8015	122.2457	121.8015	0.00
28/02/2023	2037 On 04-May-23			Bond Future	11.50	81.7933	11.4954	81.7933	62,574.00
28/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	797	1	797	1	400.00
28/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11543	12	11543	12	0.00
28/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1433	1	1433	1	0.00
28/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2889	3	2889	3	400.00

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28/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	663	1	663	1	703.00
28/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1381	1	1381	1	0.00
28/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3500	3	3500	3	0.00
28/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1407	1	1407	1	0.00
28/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2489	2	2489	2	0.00
28/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	38	0	38	0	400.00
28/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2522	3	2522	3	0.00
28/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3908	4	3908	4	0.00
28/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3554	4	3554	4	0.00
28/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1270	1	1270	1	0.00
28/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2456	2	2456	2	0.00
28/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	991	1	991	1	703.00
28/02/2023	2037 On 03-August-23			Bond Future	11.62	79.1469	11.6205	79.1469	74,072.00
28/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4843	5	4843	5	0.00
28/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	573	1	573	1	1,800.00
28/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1545	2	1545	2	1,800.00
28/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4807	5	4807	5	0.00
28/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4771	5	4771	5	0.00
28/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2013	2	2013	2	0.00
28/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	1995	2	1995	2	0.00
28/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5179	5	5179	5	0.00
28/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8606	9	8606	9	0.00
28/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	1977	2	1977	2	0.00
28/02/2023	2037 On 02-November-23			Bond Future	11.74	80.7470	11.7351	80.7470	0.00
28/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3294	3	3294	3	0.00
28/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3322	3	3322	3	0.00
28/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3349	3	3349	3	0.00
28/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4335	4	4335	4	0.00
28/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4306	4	4306	4	0.00
28/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4277	4	4277	4	0.00
28/02/2023	2037 On 01-February-24			Bond Future	11.85	78.1883	11.8463	78.1883	0.00
28/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5915	6	5915	6	0.00
28/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5947	6	5947	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
28/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5980	6	5980	6	0.00
28/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3396	3	3396	3	0.00
28/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3415	3	3415	3	0.00
28/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3435	3	3435	3	0.00
28/02/2023	2037 On 02-May-24			Bond Future	11.98	79.7292	11.9834	79.7292	0.00
28/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3255	3	3255	3	0.00
28/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3300	3	3300	3	0.00
28/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3277	3	3277	3	0.00
28/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6277	6	6277	6	0.00
28/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6311	6	6311	6	0.00
28/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6243	6	6243	6	0.00
28/02/2023	2038 On 04-May-23			Bond Future	128.53	127.3021	128.5333	127.3021	4,625.00
28/02/2023	2038 On 03-August-23			Bond Future	129.15	127.8927	129.1483	127.8927	0.00
28/02/2023	2038 On 02-November-23			Bond Future	131.79	130.5077	131.7890	130.5077	0.00
28/02/2023	2038 On 01-February-24			Bond Future	132.59	131.2806	132.5884	131.2806	0.00
28/02/2023	2038 On 02-May-24			Bond Future	135.24	133.9033	135.2376	133.9033	0.00
28/02/2023	2040 On 04-May-23			Bond Future	11.59	83.5210	11.5930	83.5210	51,107.00
28/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	51	0	51	0	388.00
28/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	321	0	321	0	486.00
28/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	540	1	540	1	388.00
28/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10475	11	10475	11	0.00
28/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1759	2	1759	2	486.00
28/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3847	4	3847	4	0.00
28/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	708	1	708	1	684.00
28/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1557	2	1557	2	0.00
28/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1585	2	1585	2	0.00
28/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7218	7	7218	7	0.00
28/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1614	2	1614	2	0.00
28/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2637	3	2637	3	0.00
28/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1081	1	1081	1	684.00
28/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	332	0	332	0	388.00
28/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	105	0	105	0	486.00
28/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5978	6	5978	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
28/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2672	3	2672	3	0.00
28/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2708	3	2708	3	0.00
28/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4330	4	4330	4	0.00
28/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2466	2	2466	2	0.00
28/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4900	5	4900	5	0.00
28/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9710	10	9710	10	0.00
28/02/2023	2040 On 03-August-23			Bond Future	11.71	80.6582	11.7144	80.6582	99,201.00
28/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5202	5	5202	5	0.00
28/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5164	5	5164	5	0.00
28/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5241	5	5241	5	0.00
28/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2186	2	2186	2	0.00
28/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2225	2	2225	2	0.00
28/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2205	2	2205	2	0.00
28/02/2023	2040 On 02-November-23			Bond Future	11.83	82.2889	11.8255	82.2889	0.00
28/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3485	3	3485	3	0.00
28/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3456	3	3456	3	0.00
28/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3427	3	3427	3	0.00
28/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4923	5	4923	5	0.00
28/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4858	5	4858	5	0.00
28/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4891	5	4891	5	0.00
28/02/2023	2040 On 01-February-24			Bond Future	11.93	79.5123	11.9332	79.5123	6.00
28/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6178	6	6178	6	0.00
28/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6144	6	6144	6	0.00
28/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6109	6	6109	6	0.00
28/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	3817	4	3817	4	0.00
28/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	3795	4	3795	4	0.00
28/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	3773	4	3773	4	0.00
28/02/2023	2040 On 02-May-24			Bond Future	12.06	81.0789	12.0648	81.0789	0.00
28/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3846	4	3846	4	0.00
28/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3793	4	3793	4	0.00
28/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3819	4	3819	4	0.00
28/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6495	6	6495	6	0.00
28/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6564	6	6564	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
28/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6529	6	6529	6	0.00
28/02/2023	2044 On 04-May-23			Bond Future	11.64	79.8865	11.6442	79.8865	55,641.00
28/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1476	2	1476	2	0.00
28/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2489	3	2489	3	0.00
28/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3451	3	3451	3	0.00
28/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4525	5	4525	5	0.00
28/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1423	1	1423	1	0.00
28/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1449	1	1449	1	0.00
28/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	2885	3	2885	3	0.00
28/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	1827	2	1827	2	4,423.00
28/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	2923	3	2923	3	0.00
28/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	857	1	857	1	1,798.00
28/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1261	1	1261	1	4,423.00
28/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	2847	3	2847	3	0.00
28/02/2023	2044 On 03-August-23			Bond Future	11.76	77.0773	11.7604	77.0773	21,473.00
28/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4968	5	4968	5	0.00
28/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3482	3	3482	3	0.00
28/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4343	4	4343	4	0.00
28/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4931	5	4931	5	0.00
28/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4893	5	4893	5	0.00
28/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2542	2	2542	2	0.00
28/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2521	2	2521	2	0.00
28/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	2882	3	2882	3	4,754.00
28/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3547	3	3547	3	3,076.00
28/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2499	2	2499	2	0.00
28/02/2023	2044 On 02-November-23			Bond Future	11.87	78.6357	11.8663	78.6357	0.00
28/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3383	3	3383	3	0.00
28/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3354	3	3354	3	0.00
28/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3412	3	3412	3	0.00
28/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5256	5	5256	5	0.00
28/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5325	5	5325	5	0.00
28/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5290	5	5290	5	0.00
28/02/2023	2044 On 01-February-24			Bond Future	11.97	75.9075	11.9689	75.9075	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
28/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5999	6	5999	6	0.00
28/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5965	6	5965	6	0.00
28/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6033	6	6033	6	0.00
28/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4144	4	4144	4	0.00
28/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4191	4	4191	4	0.00
28/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4168	4	4168	4	0.00
28/02/2023	2044 On 02-May-24			Bond Future	12.09	77.4030	12.0936	77.4030	0.00
28/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4039	4	4039	4	0.00
28/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4012	4	4012	4	0.00
28/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4066	4	4066	4	0.00
28/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6637	6	6637	6	0.00
28/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6708	7	6708	7	0.00
28/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6672	7	6672	7	0.00
28/02/2023	2046 On 04-May-23			Bond Future	112.79	111.7102	112.7919	111.7102	17,308.00
28/02/2023	2046 On 03-August-23			Bond Future	115.04	113.9375	115.0408	113.9375	0.00
28/02/2023	2046 On 02-November-23			Bond Future	115.32	114.1942	115.3198	114.1942	0.00
28/02/2023	2046 On 01-February-24			Bond Future	117.77	116.6190	117.7683	116.6190	0.00
28/02/2023	2046 On 02-May-24			Bond Future	118.00	116.8275	117.9995	116.8275	0.00
28/02/2023	2050 On 04-May-23			Bond Future	115.13	113.1222	115.1306	113.1222	13,316.00
28/02/2023	2050 On 03-August-23			Bond Future	115.26	113.2079	115.2561	113.2079	0.00
28/02/2023	2050 On 02-November-23			Bond Future	117.61	115.5227	117.6127	115.5227	0.00
28/02/2023	2050 On 01-February-24			Bond Future	117.88	115.7499	117.8838	115.7499	0.00
28/02/2023	2050 On 02-May-24			Bond Future	120.24	118.0622	120.2390	118.0622	0.00
28/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	AL37 On 04-May-23			Index Future	876.40	876.9520	876.4000	876.9520	0.00
28/02/2023	AL37 On 03-August-23			Index Future	893.66	894.2250	893.6620	894.2250	0.00
28/02/2023	AL37 On 02-November-23			Index Future	911.73	912.3000	911.7250	912.3000	0.00
28/02/2023	AL37 On 01-February-24			Index Future	930.87	931.4620	930.8740	931.4620	0.00
28/02/2023	AL37 On 02-May-24			Index Future	949.30	949.8980	949.3010	949.8980	0.00
28/02/2023	AL7T On 04-May-23			Index Future	1007.23	1008.3940	1007.2280	1008.3940	0.00
28/02/2023	AL7T On 03-August-23			Index Future	1027.07	1028.2550	1027.0670	1028.2550	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
28/02/2023	AL7T On 02-November-23			Index Future	1047.83	1049.0390	1047.8270	1049.0390	0.00
28/02/2023	AL7T On 01-February-24			Index Future	1069.83	1071.0740	1069.8340	1071.0740	0.00
28/02/2023	AL7T On 02-May-24			Index Future	1091.01	1092.2730	1091.0120	1092.2730	0.00
28/02/2023	ALBI On 04-May-23			Index Future	887.39	887.8220	887.3860	887.8220	100.00
28/02/2023	ALBI On 03-August-23			Index Future	904.86	905.3090	904.8640	905.3090	0.00
28/02/2023	ALBI On 02-November-23			Index Future	923.15	923.6080	923.1540	923.6080	0.00
28/02/2023	ALBI On 01-February-24			Index Future	942.54	943.0080	942.5430	943.0080	0.00
28/02/2023	ALBI On 02-May-24			Index Future	961.20	961.6720	961.2010	961.6720	0.00
28/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	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
28/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/02/2023	ES33 On 04-May-23			Bond Future	12.17	74.0240	12.1677	74.0240	0.00
28/02/2023	ES33 On 03-August-23			Bond Future	12.32	75.4999	12.3235	75.4999	350.00
28/02/2023	ES33 On 02-November-23			Bond Future	12.48	73.2491	12.4823	73.2491	0.00
28/02/2023	ES33 On 01-February-24			Bond Future	12.64	74.8050	12.6400	74.8050	0.00
28/02/2023	ES33 On 02-May-24			Bond Future	12.83	72.5028	12.8252	72.5028	0.00
28/02/2023	ES42 On 04-May-23			Bond Future	12.50	71.5382	12.4964	71.5382	0.00
28/02/2023	ES42 On 03-August-23			Bond Future	12.64	72.9645	12.6371	72.9645	4,000.00
28/02/2023	ES42 On 02-November-23			Bond Future	12.78	70.1940	12.7801	70.1940	0.00
28/02/2023	ES42 On 01-February-24			Bond Future	12.92	71.6857	12.9150	71.6857	0.00
28/02/2023	ES42 On 02-May-24			Bond Future	13.08	68.8538	13.0772	68.8538	0.00
28/02/2023	GOVI On 04-May-23			GOVI	874.76	875.2330	874.7580	875.2330	834.00
28/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	218780	22	218780	22	0.00
28/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	218880	22	218880	22	0.00
28/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	218980	22	218980	22	0.00
28/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 03-August-23			GOVI	891.99	892.4720	891.9870	892.4720	0.00
28/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	547570	55	547570	55	0.00
28/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	547770	55	547770	55	0.00
28/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	547670	55	547670	55	0.00
28/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-November-23			GOVI	910.02	910.5110	910.0170	910.5110	0.00
28/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	242170	25	242170	25	0.00
28/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	242070	25	242070	25	0.00
28/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	241970	25	241970	25	0.00
28/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 01-February-24			GOVI	929.13	929.6360	929.1300	929.6360	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
28/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	491500	50	491500	50	0.00
28/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	491400	50	491400	50	0.00
28/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	491300	50	491300	50	0.00
28/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-May-24			GOVI	947.52	948.0360	947.5220	948.0360	0.00
28/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	34480	3	34480	3	0.00
28/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	34580	3	34580	3	0.00
28/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	34680	3	34680	3	0.00
28/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2023	IGOV On 04-May-23			Index Future	325.73	323.5770	325.7290	323.5770	655.00
28/02/2023	IGOV On 03-August-23			Index Future	332.22	330.0280	332.2240	330.0280	0.00
28/02/2023	IGOV On 02-November-23			Index Future	339.02	336.7760	339.0160	336.7760	0.00
28/02/2023	IGOV On 01-February-24			Index Future	346.21	343.9250	346.2120	343.9250	0.00
28/02/2023	IGOV On 02-May-24			Index Future	353.14	350.8050	353.1400	350.8050	0.00
28/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/02/2023	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
28/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.54	92.4750	7.5350	92.4750	0.00
28/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.74	92.2650	7.7350	92.2650	0.00
28/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.2250	7.7900	92.2250	0.00
28/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.91	92.1150	7.9050	92.1150	0.00
28/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
28/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
28/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.01	92.0000	8.0100	92.0000	75.00
28/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.02	91.9800	8.0200	91.9800	272.00
28/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
28/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	92.0400	7.9550	92.0400	0.00
28/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.92	92.0900	7.9200	92.0900	68.00
28/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.1350	7.8800	92.1350	0.00
28/02/2023	R035 On 04-May-23			Bond Future	11.25	86.3973	11.2499	86.3973	158,865.00
28/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	48	0	48	0	388.00
28/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	303	0	303	0	491.00
28/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3887	4	3887	4	0.00
28/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	4178	4	4178	4	0.00
28/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1803	2	1803	2	0.00
28/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	10188	10	10188	10	0.00
28/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6819	7	6819	7	0.00
28/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1745	2	1745	2	0.00
28/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1774	2	1774	2	0.00
28/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	496	1	496	1	388.00
28/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1340	1	1340	1	770.00
28/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1659	2	1659	2	491.00
28/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	435	0	435	0	770.00
28/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4589	5	4589	5	0.00
28/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2498	2	2498	2	0.00
28/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4344	4	4344	4	0.00
28/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	1975	2	1975	2	0.00
28/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	261	0	261	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
28/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	69	0	69	0	491.00
28/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2119	2	2119	2	0.00
28/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	724	1	724	1	770.00
28/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2032	2	2032	2	0.00
28/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2003	2	2003	2	0.00
28/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	812	1	812	1	1,035.00
28/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5259	5	5259	5	0.00
28/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8647	9	8647	9	0.00
28/02/2023	R035 On 03-August-23			Bond Future	11.37	88.0990	11.3680	88.0990	6,761.00
28/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	5188	5	5188	5	0.00
28/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	5225	5	5225	5	0.00
28/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5262	5	5262	5	0.00
28/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1811	2	1811	2	0.00
28/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1827	2	1827	2	0.00
28/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1843	2	1843	2	0.00
28/02/2023	R035 On 02-November-23			Bond Future	11.49	85.3755	11.4879	85.3755	0.00
28/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3572	4	3572	4	0.00
28/02/2023	R035 On 02-November-23	10.62	Call	Bond Future	1665	2	1665	2	400.00
28/02/2023	R035 On 02-November-23	12.85	Call	Bond Future	8500	9	8500	9	0.00
28/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3515	4	3515	4	0.00
28/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3544	4	3544	4	0.00
28/02/2023	R035 On 02-November-23	11.12	Call	Bond Future	2738	3	2738	3	400.00
28/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3919	4	3919	4	0.00
28/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3947	4	3947	4	0.00
28/02/2023	R035 On 02-November-23	12.85	Put	Bond Future	1440	1	1440	1	400.00
28/02/2023	R035 On 02-November-23	10.62	Put	Bond Future	6650	7	6650	7	0.00
28/02/2023	R035 On 02-November-23	11.12	Put	Bond Future	4802	5	4802	5	0.00
28/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3893	4	3893	4	0.00
28/02/2023	R035 On 01-February-24			Bond Future	11.61	87.1700	11.6051	87.1700	0.00
28/02/2023	R035 On 01-February-24	13.46	Call	Bond Future	10722	11	10722	11	0.00
28/02/2023	R035 On 01-February-24	11.12	Call	Bond Future	3080	3	3080	3	400.00
28/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	6158	6	6158	6	0.00
28/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6224	6	6224	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
28/02/2023	R035 On 01-February-24	10.62	Call	Bond Future	2033	2	2033	2	400.00
28/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	6191	6	6191	6	0.00
28/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3112	3	3112	3	0.00
28/02/2023	R035 On 01-February-24	10.62	Put	Bond Future	7604	8	7604	8	0.00
28/02/2023	R035 On 01-February-24	11.12	Put	Bond Future	5761	6	5761	6	0.00
28/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3130	3	3130	3	0.00
28/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3094	3	3094	3	0.00
28/02/2023	R035 On 01-February-24	13.46	Put	Bond Future	1490	1	1490	1	400.00
28/02/2023	R035 On 02-May-24			Bond Future	11.74	84.3848	11.7400	84.3848	0.00
28/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3201	3	3201	3	0.00
28/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3156	3	3156	3	0.00
28/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3178	3	3178	3	0.00
28/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6106	6	6106	6	0.00
28/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6139	6	6139	6	0.00
28/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6073	6	6073	6	0.00
28/02/2023	R186 On 04-May-23			Bond Future	8.59	109.7573	8.5942	109.7573	96,692.00
28/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	462	0	462	0	200.00
28/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1240	1	1240	1	0.00
28/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1261	1	1261	1	0.00
28/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1282	1	1282	1	0.00
28/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	518	0	518	0	0.00
28/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	508	0	508	0	0.00
28/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	528	0	528	0	0.00
28/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1207	1	1207	1	200.00
28/02/2023	R186 On 03-August-23			Bond Future	8.65	106.6145	8.6485	106.6145	0.00
28/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3531	3	3531	3	0.00
28/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3482	3	3482	3	0.00
28/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3507	3	3507	3	0.00
28/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	330	0	330	0	0.00
28/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	335	0	335	0	0.00
28/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	326	0	326	0	0.00
28/02/2023	R186 On 02-November-23			Bond Future	8.69	108.7698	8.6893	108.7698	1,171.00
28/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2738	3	2738	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
28/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2718	3	2718	3	0.00
28/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4987	5	4987	5	0.00
28/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2275	2	2275	2	1,715.00
28/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2758	3	2758	3	0.00
28/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	815	1	815	1	0.00
28/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	334	0	334	0	1,715.00
28/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	1010	1	1010	1	0.00
28/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	829	1	829	1	0.00
28/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	822	1	822	1	0.00
28/02/2023	R186 On 01-February-24			Bond Future	8.70	105.7494	8.7040	105.7494	0.00
28/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2965	3	2965	3	0.00
28/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2928	3	2928	3	0.00
28/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2946	3	2946	3	0.00
28/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	898	1	898	1	0.00
28/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	910	1	910	1	0.00
28/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	904	1	904	1	0.00
28/02/2023	R186 On 02-May-24			Bond Future	8.78	107.8354	8.7793	107.8354	0.00
28/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	772	1	772	1	0.00
28/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	781	1	781	1	0.00
28/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	789	1	789	1	0.00
28/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2624	3	2624	3	0.00
28/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2639	3	2639	3	0.00
28/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2655	3	2655	3	0.00
28/02/2023	R197 On 04-May-23			Bond Future	335.82	335.8851	335.8225	335.8851	309.00
28/02/2023	R197 On 03-August-23			Bond Future	333.48	333.5465	333.4824	333.5465	0.00
28/02/2023	R197 On 02-November-23			Bond Future	340.30	340.3664	340.3010	340.3664	0.00
28/02/2023	R202 On 04-May-23			Bond Future	251.60	249.4166	251.6014	249.4166	4,960.00
28/02/2023	R202 On 03-August-23			Bond Future	251.82	249.5902	251.8186	249.5902	460.00
28/02/2023	R202 On 02-November-23			Bond Future	256.97	254.6936	256.9674	254.6936	0.00
28/02/2023	R202 On 01-February-24			Bond Future	257.50	255.1808	257.5015	255.1808	0.00
28/02/2023	R202 On 02-May-24			Bond Future	262.65	260.2790	262.6469	260.2790	0.00
28/02/2023	R209 On 04-May-23			Bond Future	11.26	66.9691	11.2638	66.9691	19,542.00
28/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1040	1	1040	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
28/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2347	2	2347	2	2,250.00
28/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6069	6	6069	6	0.00
28/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1279	1	1279	1	0.00
28/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	67	0	67	0	500.00
28/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	320	0	320	0	4,500.00
28/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1234	1	1234	1	0.00
28/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1256	1	1256	1	0.00
28/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2091	2	2091	2	0.00
28/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2120	2	2120	2	0.00
28/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4339	4	4339	4	0.00
28/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1169	1	1169	1	0.00
28/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6901	7	6901	7	0.00
28/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2063	2	2063	2	0.00
28/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	216	0	216	0	9,750.00
28/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2391	2	2391	2	8,250.00
28/02/2023	R209 On 03-August-23			Bond Future	11.37	68.2881	11.3699	68.2881	1,690.00
28/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4455	4	4455	4	0.00
28/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1269	1	1269	1	1,800.00
28/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4391	4	4391	4	0.00
28/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4423	4	4423	4	0.00
28/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	441	0	441	0	1,800.00
28/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7769	8	7769	8	0.00
28/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1656	2	1656	2	0.00
28/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4721	5	4721	5	0.00
28/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1686	2	1686	2	0.00
28/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1671	2	1671	2	0.00
28/02/2023	R209 On 02-November-23			Bond Future	11.47	66.5172	11.4743	66.5172	775.00
28/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2976	3	2976	3	0.00
28/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2927	3	2927	3	0.00
28/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2951	3	2951	3	0.00
28/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3613	4	3613	4	0.00
28/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3638	4	3638	4	0.00
28/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3589	4	3589	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
28/02/2023	R209 On 01-February-24			Bond Future	11.57	67.9155	11.5718	67.9155	0.00
28/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5364	5	5364	5	0.00
28/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5393	5	5393	5	0.00
28/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5422	5	5422	5	0.00
28/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2757	3	2757	3	0.00
28/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2774	3	2774	3	0.00
28/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2790	3	2790	3	0.00
28/02/2023	R209 On 02-May-24			Bond Future	11.69	66.1056	11.6923	66.1056	0.00
28/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2884	3	2884	3	0.00
28/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2843	3	2843	3	0.00
28/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2863	3	2863	3	0.00
28/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5357	5	5357	5	0.00
28/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5387	5	5387	5	0.00
28/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5327	5	5327	5	0.00
28/02/2023	R210 On 04-May-23			Bond Future	223.53	223.5159	223.5298	223.5159	386.00
28/02/2023	R210 On 03-August-23			Bond Future	227.99	227.9724	227.9866	227.9724	300.00
28/02/2023	R210 On 02-November-23			Bond Future	229.51	229.4913	229.5053	229.4913	0.00
28/02/2023	R210 On 01-February-24			Bond Future	234.38	234.3641	234.3781	234.3641	0.00
28/02/2023	R210 On 02-May-24			Bond Future	235.85	235.8317	235.8458	235.8317	0.00
28/02/2023	R213 On 04-May-23			Bond Future	10.55	82.8967	10.5501	82.8967	33,941.00
28/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1850	2	1850	2	0.00
28/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1879	2	1879	2	0.00
28/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	1908	2	1908	2	0.00
28/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	997	1	997	1	0.00
28/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1013	1	1013	1	0.00
28/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1029	1	1029	1	0.00
28/02/2023	R213 On 03-August-23			Bond Future	10.66	84.5295	10.6615	84.5295	0.00
28/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	4979	5	4979	5	0.00
28/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5012	5	5012	5	0.00
28/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5045	5	5045	5	0.00
28/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	861	1	861	1	0.00
28/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	853	1	853	1	0.00
28/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	870	1	870	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
28/02/2023	R213 On 02-November-23			Bond Future	10.78	82.6854	10.7760	82.6854	747.00
28/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3516	4	3516	4	0.00
28/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3543	4	3543	4	0.00
28/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3570	4	3570	4	0.00
28/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2044	2	2044	2	0.00
28/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2060	2	2060	2	0.00
28/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2076	2	2076	2	0.00
28/02/2023	R213 On 01-February-24			Bond Future	10.89	84.4232	10.8868	84.4232	0.00
28/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5225	5	5225	5	0.00
28/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5167	5	5167	5	0.00
28/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5196	5	5196	5	0.00
28/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1795	2	1795	2	0.00
28/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1807	2	1807	2	0.00
28/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1783	2	1783	2	0.00
28/02/2023	R213 On 02-May-24			Bond Future	11.02	82.5365	11.0214	82.5365	0.00
28/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1843	2	1843	2	0.00
28/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1859	2	1859	2	0.00
28/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1874	2	1874	2	0.00
28/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4919	5	4919	5	0.00
28/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4947	5	4947	5	0.00
28/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4974	5	4974	5	0.00
28/02/2023	R214 On 04-May-23			Bond Future	11.44	63.9686	11.4425	63.9686	22,780.00
28/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1578	2	1578	2	0.00
28/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1526	2	1526	2	0.00
28/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1552	2	1552	2	0.00
28/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	1937	2	1937	2	0.00
28/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	1964	2	1964	2	0.00
28/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	1909	2	1909	2	0.00
28/02/2023	R214 On 03-August-23			Bond Future	11.54	65.2286	11.5425	65.2286	2,980.00
28/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4790	5	4790	5	0.00
28/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4724	5	4724	5	0.00
28/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4757	5	4757	5	0.00
28/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1713	2	1713	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
28/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1728	2	1728	2	0.00
28/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1698	2	1698	2	0.00
28/02/2023	R214 On 02-November-23			Bond Future	11.64	63.2482	11.6430	63.2482	0.00
28/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2974	3	2974	3	0.00
28/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3025	3	3025	3	0.00
28/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3000	3	3000	3	0.00
28/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	3979	4	3979	4	0.00
28/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	3951	4	3951	4	0.00
28/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	3924	4	3924	4	0.00
28/02/2023	R214 On 01-February-24			Bond Future	11.74	64.5776	11.7402	64.5776	0.00
28/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5211	5	5211	5	0.00
28/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5240	5	5240	5	0.00
28/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5269	5	5269	5	0.00
28/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3196	3	3196	3	0.00
28/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3215	3	3215	3	0.00
28/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3234	3	3234	3	0.00
28/02/2023	R214 On 02-May-24			Bond Future	11.85	62.5523	11.8501	62.5523	0.00
28/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3443	3	3443	3	0.00
28/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3419	3	3419	3	0.00
28/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3396	3	3396	3	0.00
28/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5394	5	5394	5	0.00
28/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5365	5	5365	5	0.00
28/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5336	5	5336	5	0.00
28/02/2023	R248 On 04-May-23			Bond Future	11.51	79.0834	11.5138	79.0834	235,105.00
28/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1645	2	1645	2	0.00
28/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1674	2	1674	2	0.00
28/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	156	0	156	0	1,500.00
28/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1050	1	1050	1	1,500.00
28/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1704	2	1704	2	0.00
28/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2789	3	2789	3	0.00
28/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8087	8	8087	8	0.00
28/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	2826	3	2826	3	0.00
28/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	2864	3	2864	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
28/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3842	4	3842	4	0.00
28/02/2023	R248 On 03-August-23			Bond Future	11.62	80.6410	11.6160	80.6410	0.00
28/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5477	5	5477	5	0.00
28/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5437	5	5437	5	0.00
28/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5516	5	5516	5	0.00
28/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2447	2	2447	2	0.00
28/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2488	2	2488	2	0.00
28/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2467	2	2467	2	0.00
28/02/2023	R248 On 02-November-23			Bond Future	11.72	77.8303	11.7184	77.8303	0.00
28/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3687	4	3687	4	0.00
28/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3657	4	3657	4	0.00
28/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3626	4	3626	4	0.00
28/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5159	5	5159	5	0.00
28/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5230	5	5230	5	0.00
28/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5195	5	5195	5	0.00
28/02/2023	R248 On 01-February-24			Bond Future	11.82	79.4662	11.8178	79.4662	13,000.00
28/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6359	6	6359	6	0.00
28/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6323	6	6323	6	0.00
28/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6288	6	6288	6	0.00
28/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4322	4	4322	4	0.00
28/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4298	4	4298	4	0.00
28/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4274	4	4274	4	0.00
28/02/2023	R248 On 02-May-24			Bond Future	11.93	76.5921	11.9297	76.5921	0.00
28/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4080	4	4080	4	0.00
28/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4053	4	4053	4	0.00
28/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4025	4	4025	4	0.00
28/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	6933	7	6933	7	0.00
28/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7009	7	7009	7	0.00
28/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	6971	7	6971	7	0.00