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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2023 TO: 13/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	2025 On 04-May-23			Bond Future	169.21	169.2151	169.2124	169.2151	5,364.00
13/02/2023	2025 On 03-August-23			Bond Future	170.84	170.8396	170.8368	170.8396	214.00
13/02/2023	2025 On 02-November-23			Bond Future	174.23	174.2306	174.2279	174.2306	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
13/02/2023	2025 On 01-February-24			Bond Future	175.91	175.9129	175.9105	175.9129	0.00
13/02/2023	2025 On 02-May-24			Bond Future	179.25	179.2489	179.2471	179.2489	0.00
13/02/2023	2029 On 04-May-23			Bond Future	121.51	121.3027	121.5101	121.3027	1,045.00
13/02/2023	2029 On 03-August-23			Bond Future	123.93	123.7146	123.9260	123.7146	728.00
13/02/2023	2029 On 02-November-23			Bond Future	125.06	124.8442	125.0600	124.8442	0.00
13/02/2023	2029 On 01-February-24			Bond Future	127.55	127.3269	127.5473	127.3269	0.00
13/02/2023	2029 On 02-May-24			Bond Future	128.61	128.3861	128.6111	128.3861	0.00
13/02/2023	2030 On 04-May-23			Bond Future	9.96	92.7572	92.6915	92.7572	81,965.00
13/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	872	1	1	1	150.00
13/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	8888	9	9	9	0.00
13/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	10654	11	11	11	0.00
13/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	10921	11	11	11	0.00
13/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	3679	4	4	4	350.00
13/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	7273	7	7	7	0.00
13/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	3311	3	3	3	0.00
13/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	263	0	0	0	388.00
13/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	1027	1	1	1	479.00
13/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	6197	6	6	6	0.00
13/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	3245	3	3	3	0.00
13/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	3278	3	3	3	0.00
13/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	1239	1	1	1	388.00
13/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	2925	3	3	3	479.00
13/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	1737	2	2	2	1,080.00
13/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1559	2	2	2	0.00
13/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	874	1	1	1	0.00
13/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2062	2	2	2	0.00
13/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	745	1	1	1	0.00
13/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	756	1	1	1	0.00
13/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	212	0	0	0	150.00
13/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2355	2	2	2	0.00
13/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	4604	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2617	3	3	3	0.00
13/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	734	1	1	1	0.00
13/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	134	0	0	0	388.00
13/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	623	1	1	1	0.00
13/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	16	0	0	0	350.00
13/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	19	0	0	0	479.00
13/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	57	0	0	0	1,080.00
13/02/2023	2030 On 03-August-23			Bond Future	10.07	90.5722	90.5052	90.5722	7,495.00
13/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	6131	6	6	6	0.00
13/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	10421	10	10	10	0.00
13/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	11483	12	11	12	0.00
13/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	6097	6	6	6	0.00
13/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	3153	3	3	3	1,012.00
13/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3862	4	4	4	350.00
13/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	6063	6	6	6	0.00
13/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	688	1	1	1	0.00
13/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1349	1	1	1	0.00
13/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	675	1	1	1	0.00
13/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	100	0	0	0	350.00
13/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	157	0	0	0	1,012.00
13/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1706	2	2	2	0.00
13/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	682	1	1	1	0.00
13/02/2023	2030 On 02-November-23			Bond Future	10.17	92.3483	92.2801	92.3483	149.00
13/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	4400	4	4	4	0.00
13/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	4372	4	4	4	0.00
13/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	4344	4	4	4	0.00
13/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1726	2	2	2	0.00
13/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1713	2	2	2	0.00
13/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1700	2	2	2	0.00
13/02/2023	2030 On 01-February-24			Bond Future	10.29	90.1584	90.0891	90.1584	0.00
13/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	5815	6	6	6	0.00
13/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	5844	6	6	6	0.00
13/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5872	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1566	2	2	2	0.00
13/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1575	2	2	2	0.00
13/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1585	2	2	2	0.00
13/02/2023	2030 On 02-May-24			Bond Future	10.44	91.8428	91.7725	91.8428	0.00
13/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	2031	2	2	2	0.00
13/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1998	2	2	2	0.00
13/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	2014	2	2	2	0.00
13/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4513	4	5	4	0.00
13/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4537	5	5	5	0.00
13/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4489	4	4	4	0.00
13/02/2023	2032 On 04-May-23			Bond Future	10.60	87.6030	87.5293	87.6030	169,886.00
13/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	512	1	1	1	6,500.00
13/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	750	1	1	1	730.00
13/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	2031	2	2	2	400.00
13/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	3220	3	3	3	0.00
13/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	2786	3	3	3	0.00
13/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	2818	3	3	3	0.00
13/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1243	1	1	1	500.00
13/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1787	2	2	2	730.00
13/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	457	0	0	0	500.00
13/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	4573	5	5	5	400.00
13/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	13121	13	13	13	0.00
13/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	2851	3	3	3	0.00
13/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	2231	2	2	2	0.00
13/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3428	4	3	4	0.00
13/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1106	1	1	1	730.00
13/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1381	1	1	1	0.00
13/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	18	0	0	0	400.00
13/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4509	4	5	4	0.00
13/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2160	2	2	2	0.00
13/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	2819	3	3	3	0.00
13/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1399	1	1	1	0.00

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13/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1417	1	1	1	0.00
13/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1197	1	1	1	13,000.00
13/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1778	2	2	2	500.00
13/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	1938	2	2	2	0.00
13/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	3769	4	4	4	0.00
13/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	726	1	1	1	0.00
13/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	4728	5	5	5	0.00
13/02/2023	2032 On 03-August-23			Bond Future	10.71	89.3238	89.2486	89.3238	2,600.00
13/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	6269	6	6	6	0.00
13/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	6305	6	6	6	0.00
13/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	6341	6	6	6	0.00
13/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	6813	7	7	7	5,000.00
13/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1950	2	2	2	1,500.00
13/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	814	1	1	1	1,500.00
13/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	6666	7	7	7	0.00
13/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4060	4	4	4	0.00
13/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1090	1	1	1	0.00
13/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1219	1	1	1	0.00
13/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1230	1	1	1	0.00
13/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1240	1	1	1	0.00
13/02/2023	2032 On 02-November-23			Bond Future	10.83	86.9169	86.8403	86.9169	0.00
13/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	4535	5	5	5	0.00
13/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4505	5	5	5	0.00
13/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	4564	5	5	5	0.00
13/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2581	3	3	3	0.00
13/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2617	3	3	3	0.00
13/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2599	3	3	3	0.00
13/02/2023	2032 On 01-February-24			Bond Future	10.96	88.6247	88.5467	88.6247	0.00
13/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	6316	6	6	6	0.00
13/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	6284	6	6	6	0.00
13/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	6252	6	6	6	0.00
13/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2190	2	2	2	0.00
13/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2177	2	2	2	0.00

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13/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2164	2	2	2	0.00
13/02/2023	2032 On 02-May-24			Bond Future	11.11	86.1242	86.0452	86.1242	0.00
13/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2659	3	3	3	0.00
13/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2639	3	3	3	0.00
13/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2680	3	3	3	0.00
13/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5280	5	5	5	0.00
13/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5336	5	5	5	0.00
13/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5308	5	5	5	0.00
13/02/2023	2033 On 04-May-23			Bond Future	115.25	115.2432	115.2452	115.2432	1,540.00
13/02/2023	2033 On 03-August-23			Bond Future	117.54	117.5345	117.5366	117.5345	6,141.00
13/02/2023	2033 On 02-November-23			Bond Future	118.45	118.4516	118.4538	118.4516	0.00
13/02/2023	2033 On 01-February-24			Bond Future	120.81	120.8072	120.8098	120.8072	0.00
13/02/2023	2033 On 02-May-24			Bond Future	121.65	121.6491	121.6521	121.6491	0.00
13/02/2023	2037 On 04-May-23			Bond Future	11.36	82.6854	82.6022	82.6854	57,527.00
13/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1496	2	1	2	400.00
13/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	12362	12	12	12	0.00
13/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	2281	2	2	2	0.00
13/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	3859	4	4	4	400.00
13/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1312	1	1	1	703.00
13/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	2221	2	2	2	0.00
13/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4482	5	4	5	0.00
13/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	2251	2	2	2	0.00
13/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2561	3	3	3	0.00
13/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	86	0	0	0	400.00
13/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2590	3	3	3	0.00
13/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3786	4	4	4	0.00
13/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3481	3	3	3	0.00
13/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1468	1	1	1	0.00
13/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2532	3	3	3	0.00
13/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1202	1	1	1	703.00
13/02/2023	2037 On 03-August-23			Bond Future	11.48	80.0522	79.9674	80.0522	72,404.00

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13/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	5878	6	6	6	0.00
13/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2323	2	2	2	1,800.00
13/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	1001	1	1	1	1,800.00
13/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	5805	6	6	6	0.00
13/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	5842	6	6	6	0.00
13/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2248	2	2	2	0.00
13/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2265	2	2	2	0.00
13/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8252	8	8	8	0.00
13/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5176	5	5	5	0.00
13/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2230	2	2	2	0.00
13/02/2023	2037 On 02-November-23			Bond Future	11.60	81.6219	81.5355	81.6219	0.00
13/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	4118	4	4	4	0.00
13/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	4148	4	4	4	0.00
13/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	4178	4	4	4	0.00
13/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4410	4	4	4	0.00
13/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4383	4	4	4	0.00
13/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4356	4	4	4	0.00
13/02/2023	2037 On 01-February-24			Bond Future	11.73	78.9705	78.8826	78.9705	0.00
13/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	6800	7	7	7	0.00
13/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	6833	7	7	7	0.00
13/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	6866	7	7	7	0.00
13/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3628	4	4	4	0.00
13/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3647	4	4	4	0.00
13/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3666	4	4	4	0.00
13/02/2023	2037 On 02-May-24			Bond Future	11.88	80.4444	80.3552	80.4444	0.00
13/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3901	4	4	4	0.00
13/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3951	4	4	4	0.00
13/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3926	4	4	4	0.00
13/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6340	6	6	6	0.00
13/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6372	6	6	6	0.00
13/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6309	6	6	6	0.00
13/02/2023	2038 On 04-May-23			Bond Future	128.17	128.1670	128.1694	128.1670	4,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	2038 On 03-August-23			Bond Future	128.76	128.7577	128.7603	128.7577	0.00
13/02/2023	2038 On 02-November-23			Bond Future	131.32	131.3133	131.3161	131.3133	0.00
13/02/2023	2038 On 01-February-24			Bond Future	131.92	131.9191	131.9221	131.9191	0.00
13/02/2023	2038 On 02-May-24			Bond Future	134.42	134.4194	134.4229	134.4194	0.00
13/02/2023	2040 On 04-May-23			Bond Future	11.51	83.9341	83.9424	83.9341	51,599.00
13/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	198	0	0	0	388.00
13/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	714	1	1	1	486.00
13/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	1036	1	1	1	388.00
13/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	11099	11	11	11	0.00
13/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2492	3	2	3	486.00
13/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4641	5	5	5	0.00
13/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1261	1	1	1	684.00
13/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	2270	2	2	2	0.00
13/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	2301	2	2	2	0.00
13/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7930	8	8	8	0.00
13/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	2332	2	2	2	0.00
13/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2847	3	3	3	0.00
13/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1365	1	1	1	684.00
13/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	535	1	1	1	388.00
13/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	220	0	0	0	486.00
13/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5862	6	6	6	0.00
13/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2879	3	3	3	0.00
13/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2911	3	3	3	0.00
13/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4374	4	4	4	0.00
13/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2691	3	3	3	0.00
13/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4887	5	5	5	0.00
13/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9349	9	9	9	0.00
13/02/2023	2040 On 03-August-23			Bond Future	11.63	81.0749	81.0834	81.0749	91,614.00
13/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	6055	6	6	6	0.00
13/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	6017	6	6	6	0.00
13/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	6094	6	6	6	0.00
13/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2525	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2563	3	3	3	0.00
13/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2544	3	3	3	0.00
13/02/2023	2040 On 02-November-23			Bond Future	11.75	82.6647	82.6734	82.6647	84.00
13/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	4161	4	4	4	0.00
13/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	4100	4	4	4	0.00
13/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	4130	4	4	4	0.00
13/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5058	5	5	5	0.00
13/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5121	5	5	5	0.00
13/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5089	5	5	5	0.00
13/02/2023	2040 On 01-February-24			Bond Future	11.87	79.7834	79.7925	79.7834	3.00
13/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6980	7	7	7	0.00
13/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6946	7	7	7	0.00
13/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6911	7	7	7	0.00
13/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4245	4	4	4	0.00
13/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4223	4	4	4	0.00
13/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4201	4	4	4	0.00
13/02/2023	2040 On 02-May-24			Bond Future	12.01	81.2721	81.2816	81.2721	0.00
13/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4391	4	4	4	0.00
13/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4363	4	4	4	0.00
13/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	4336	4	4	4	0.00
13/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6742	7	7	7	0.00
13/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6810	7	7	7	0.00
13/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6776	7	7	7	0.00
13/02/2023	2044 On 04-May-23			Bond Future	11.58	80.3761	80.2526	80.3761	55,683.00
13/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	2185	2	2	2	0.00
13/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	5275	5	5	5	0.00
13/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	3261	3	3	3	0.00
13/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	4227	4	4	4	0.00
13/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	2125	2	2	2	0.00
13/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	2155	2	2	2	0.00
13/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3200	3	3	3	0.00
13/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2208	2	2	2	4,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3235	3	3	3	0.00
13/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1647	2	2	2	4,423.00
13/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1218	1	1	1	1,798.00
13/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3165	3	3	3	0.00
13/02/2023	2044 On 03-August-23			Bond Future	11.70	77.5723	77.4464	77.5723	21,473.00
13/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5737	6	6	6	0.00
13/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	4235	4	4	4	0.00
13/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5699	6	6	6	0.00
13/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	5111	5	5	5	0.00
13/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5662	6	6	6	0.00
13/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2917	3	3	3	0.00
13/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3256	3	3	3	4,754.00
13/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2895	3	3	3	0.00
13/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3905	4	4	4	3,076.00
13/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2874	3	3	3	0.00
13/02/2023	2044 On 02-November-23			Bond Future	11.81	79.0932	78.9650	79.0932	0.00
13/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3976	4	4	4	0.00
13/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3946	4	4	4	0.00
13/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	4007	4	4	4	0.00
13/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5496	5	5	5	0.00
13/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5563	6	6	6	0.00
13/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5529	5	6	5	0.00
13/02/2023	2044 On 01-February-24			Bond Future	11.93	76.2670	76.1364	76.2670	0.00
13/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6711	7	7	7	0.00
13/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6677	7	7	7	0.00
13/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6746	7	7	7	0.00
13/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4602	5	5	5	0.00
13/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4649	5	5	5	0.00
13/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4625	5	5	5	0.00
13/02/2023	2044 On 02-May-24			Bond Future	12.06	77.6899	77.5571	77.6899	0.00
13/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4503	5	5	5	0.00
13/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4475	5	4	5	0.00
13/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4531	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6921	7	7	7	0.00
13/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6991	7	7	7	0.00
13/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6956	7	7	7	0.00
13/02/2023	2046 On 04-May-23			Bond Future	112.56	112.5609	112.5629	112.5609	17,308.00
13/02/2023	2046 On 03-August-23			Bond Future	114.80	114.7989	114.8010	114.7989	0.00
13/02/2023	2046 On 02-November-23			Bond Future	115.00	114.9937	114.9961	114.9937	0.00
13/02/2023	2046 On 01-February-24			Bond Future	117.28	117.2803	117.2827	117.2803	0.00
13/02/2023	2046 On 02-May-24			Bond Future	117.38	117.3727	117.3759	117.3727	0.00
13/02/2023	2050 On 04-May-23			Bond Future	114.68	114.6736	114.6758	114.6736	13,256.00
13/02/2023	2050 On 03-August-23			Bond Future	114.78	114.7757	114.7779	114.7757	0.00
13/02/2023	2050 On 02-November-23			Bond Future	117.06	117.0536	117.0560	117.0536	0.00
13/02/2023	2050 On 01-February-24			Bond Future	117.15	117.1477	117.1505	117.1477	0.00
13/02/2023	2050 On 02-May-24			Bond Future	119.37	119.3677	119.3710	119.3677	0.00
13/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	AL37 On 04-May-23			Index Future	883.05	883.6330	883.0480	883.6330	0.00
13/02/2023	AL37 On 03-August-23			Index Future	900.39	900.9900	900.3910	900.9900	0.00
13/02/2023	AL37 On 02-November-23			Index Future	918.06	918.6670	918.0610	918.6670	0.00
13/02/2023	AL37 On 01-February-24			Index Future	936.12	936.7370	936.1230	936.7370	0.00
13/02/2023	AL37 On 02-May-24			Index Future	953.70	954.3200	953.7040	954.3200	0.00
13/02/2023	AL7T On 04-May-23			Index Future	1016.24	1016.9140	1016.2350	1016.9140	0.00
13/02/2023	AL7T On 03-August-23			Index Future	1036.20	1036.8890	1036.1950	1036.8890	0.00
13/02/2023	AL7T On 02-November-23			Index Future	1056.53	1057.2320	1056.5290	1057.2320	0.00
13/02/2023	AL7T On 01-February-24			Index Future	1077.32	1078.0280	1077.3160	1078.0280	0.00
13/02/2023	AL7T On 02-May-24			Index Future	1097.55	1098.2630	1097.5490	1098.2630	0.00
13/02/2023	ALBI On 04-May-23			Index Future	894.04	894.6890	894.0370	894.6890	98.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	ALBI On 03-August-23			Index Future	911.60	912.2630	911.5960	912.2630	0.00
13/02/2023	ALBI On 02-November-23			Index Future	929.49	930.1620	929.4860	930.1620	0.00
13/02/2023	ALBI On 01-February-24			Index Future	947.77	948.4580	947.7730	948.4580	0.00
13/02/2023	ALBI On 02-May-24			Index Future	965.57	966.2600	965.5730	966.2600	0.00
13/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2023	C210 On 31-March-28			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
13/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2023	ES33 On 04-May-23			Bond Future	12.05	74.6887	74.5991	74.6887	0.00
13/02/2023	ES33 On 03-August-23			Bond Future	12.20	76.1738	76.0823	76.1738	350.00
13/02/2023	ES33 On 02-November-23			Bond Future	12.36	73.8918	73.7987	73.8918	0.00
13/02/2023	ES33 On 01-February-24			Bond Future	12.54	75.3601	75.2652	75.3601	0.00
13/02/2023	ES33 On 02-May-24			Bond Future	12.74	72.9927	72.8963	72.9927	0.00
13/02/2023	ES42 On 04-May-23			Bond Future	12.45	71.8479	71.7998	71.8479	0.00
13/02/2023	ES42 On 03-August-23			Bond Future	12.59	73.2765	73.2275	73.2765	4,000.00
13/02/2023	ES42 On 02-November-23			Bond Future	12.74	70.4685	70.4186	70.4685	0.00
13/02/2023	ES42 On 01-February-24			Bond Future	12.89	71.8678	71.8171	71.8678	0.00
13/02/2023	ES42 On 02-May-24			Bond Future	13.07	68.9654	68.9140	68.9654	0.00
13/02/2023	GOVI On 04-May-23			GOVI	881.51	882.1580	881.5050	882.1580	843.00
13/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	286250	29	29	29	0.00
13/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	286350	29	29	29	0.00
13/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	286450	29	29	29	0.00
13/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	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
13/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 03-August-23			GOVI	898.82	899.4850	898.8180	899.4850	0.00
13/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	615880	62	62	62	0.00
13/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	616080	62	62	62	0.00
13/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	615980	62	62	62	0.00
13/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 02-November-23			GOVI	916.46	917.1330	916.4570	917.1330	0.00
13/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	306570	31	31	31	0.00
13/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	306470	31	31	31	0.00
13/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	306370	31	31	31	0.00
13/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 01-February-24			GOVI	934.49	935.1730	934.4880	935.1730	0.00
13/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	545080	55	55	55	0.00
13/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	544980	55	54	55	0.00
13/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	544880	55	54	55	0.00
13/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 02-May-24			GOVI	952.04	952.7260	952.0380	952.7260	0.00
13/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	10680	2	1	2	0.00
13/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	10580	2	1	2	0.00
13/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	10480	2	1	2	0.00
13/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
13/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
13/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2023	IGOV On 04-May-23			Index Future	325.42	325.3500	325.4200	325.3500	655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	IGOV On 03-August-23			Index Future	331.89	331.8190	331.8890	331.8190	0.00
13/02/2023	IGOV On 02-November-23			Index Future	338.48	338.4060	338.4790	338.4060	0.00
13/02/2023	IGOV On 01-February-24			Index Future	345.21	345.1380	345.2140	345.1380	0.00
13/02/2023	IGOV On 02-May-24			Index Future	351.77	351.6900	351.7710	351.6900	0.00
13/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/02/2023	JBAF On 15-February-23			Jibar Tradeable Future	7.46	92.5350	92.5400	92.5350	0.00
13/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
13/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.66	92.3650	92.3450	92.3650	0.00
13/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.66	92.3550	92.3400	92.3550	0.00
13/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.77	92.2850	92.2350	92.2850	0.00
13/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.77	92.2900	92.2350	92.2900	0.00
13/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.78	7.7750	92.2250	7.7750	0.00
13/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.77	92.2800	92.2300	92.2800	75.00
13/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.59	92.4850	92.4150	92.4850	272.00
13/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.52	92.5550	92.4800	92.5550	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
13/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.33	92.7500	92.6700	92.7500	0.00
13/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.33	92.7400	92.6700	92.7400	68.00
13/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.29	92.7650	92.7100	92.7650	0.00
13/02/2023	R035 On 04-May-23			Bond Future	11.09	87.3109	87.2587	87.3109	158,784.00
13/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	208	0	0	0	388.00
13/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	776	1	1	1	491.00
13/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	2751	3	3	3	0.00
13/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	4950	5	5	5	0.00
13/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	5244	5	5	5	0.00
13/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	7858	8	8	8	0.00
13/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	11159	11	11	11	0.00
13/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	2685	3	3	3	0.00
13/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	2718	3	3	3	0.00
13/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	1092	1	1	1	388.00
13/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	2214	2	2	2	770.00
13/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2587	3	3	3	491.00
13/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	997	1	1	1	770.00
13/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4237	4	4	4	0.00
13/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2458	2	2	2	0.00
13/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4027	4	4	4	0.00
13/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2009	2	2	2	0.00
13/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	386	0	0	0	388.00
13/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	126	0	0	0	491.00
13/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	876	1	1	1	770.00
13/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2058	2	2	2	0.00
13/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2034	2	2	2	0.00
13/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	962	1	1	1	1,035.00
13/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2134	2	2	2	0.00
13/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	4819	5	5	5	0.00
13/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	7894	8	8	8	0.00
13/02/2023	R035 On 03-August-23			Bond Future	11.20	89.0260	88.9726	89.0260	2,561.00
13/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	6221	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	6259	6	6	6	0.00
13/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	6297	6	6	6	0.00
13/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1919	2	2	2	0.00
13/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1934	2	2	2	0.00
13/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1950	2	2	2	0.00
13/02/2023	R035 On 02-November-23			Bond Future	11.33	86.2692	86.2150	86.2692	123.00
13/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4456	5	4	5	0.00
13/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4394	4	4	4	0.00
13/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4425	4	4	4	0.00
13/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3907	4	4	4	0.00
13/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	3932	4	4	4	0.00
13/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3883	4	4	4	0.00
13/02/2023	R035 On 01-February-24			Bond Future	11.46	87.9646	87.9095	87.9646	0.00
13/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	7172	7	7	7	0.00
13/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	7105	7	7	7	0.00
13/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	7138	7	7	7	0.00
13/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3265	3	3	3	0.00
13/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3282	3	3	3	0.00
13/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3247	3	3	3	0.00
13/02/2023	R035 On 02-May-24			Bond Future	11.60	85.1069	85.0510	85.1069	0.00
13/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3877	4	4	4	0.00
13/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3827	4	4	4	0.00
13/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3852	4	4	4	0.00
13/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6058	6	6	6	0.00
13/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6089	6	6	6	0.00
13/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6027	6	6	6	0.00
13/02/2023	R186 On 04-May-23			Bond Future	8.41	110.4938	110.4099	110.4938	95,557.00
13/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	814	1	1	1	200.00
13/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1752	2	2	2	0.00
13/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1728	2	2	2	0.00
13/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1775	2	2	2	0.00
13/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	409	0	0	0	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
13/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	417	0	0	0	0.00
13/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	401	0	0	0	0.00
13/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	959	1	1	1	200.00
13/02/2023	R186 On 03-August-23			Bond Future	8.44	107.3598	107.2742	107.3598	0.00
13/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	4075	4	4	4	0.00
13/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	4025	4	4	4	0.00
13/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	4050	4	4	4	0.00
13/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	268	0	0	0	0.00
13/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	271	0	0	0	0.00
13/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	264	0	0	0	0.00
13/02/2023	R186 On 02-November-23			Bond Future	8.49	109.4653	109.3782	109.4653	1,266.00
13/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	3150	3	3	3	0.00
13/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5463	6	5	6	0.00
13/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	3129	3	3	3	0.00
13/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	3171	3	3	3	0.00
13/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2659	3	3	3	1,715.00
13/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	675	1	1	1	0.00
13/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	687	1	1	1	0.00
13/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	256	0	0	0	1,715.00
13/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	841	1	1	1	0.00
13/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	681	1	1	1	0.00
13/02/2023	R186 On 01-February-24			Bond Future	8.54	106.3129	106.2242	106.3129	0.00
13/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	3256	3	3	3	0.00
13/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	3218	3	3	3	0.00
13/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	3237	3	3	3	0.00
13/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	770	1	1	1	0.00
13/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	782	1	1	1	0.00
13/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	776	1	1	1	0.00
13/02/2023	R186 On 02-May-24			Bond Future	8.65	108.2996	108.2098	108.2996	0.00
13/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	841	1	1	1	0.00
13/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	850	1	1	1	0.00
13/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	860	1	1	1	0.00
13/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2377	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2391	2	2	2	0.00
13/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2406	2	2	2	0.00
13/02/2023	R197 On 04-May-23			Bond Future	335.72	335.7207	335.7170	335.7207	309.00
13/02/2023	R197 On 03-August-23			Bond Future	333.33	333.3292	333.3254	333.3292	0.00
13/02/2023	R197 On 02-November-23			Bond Future	339.94	339.9447	339.9413	339.9447	0.00
13/02/2023	R202 On 04-May-23			Bond Future	251.06	250.9507	251.0645	250.9507	4,903.00
13/02/2023	R202 On 03-August-23			Bond Future	251.24	251.1247	251.2407	251.1247	460.00
13/02/2023	R202 On 02-November-23			Bond Future	256.23	256.1089	256.2276	256.1089	0.00
13/02/2023	R202 On 01-February-24			Bond Future	256.39	256.2649	256.3863	256.2649	0.00
13/02/2023	R202 On 02-May-24			Bond Future	261.25	261.1220	261.2467	261.1220	0.00
13/02/2023	R209 On 04-May-23			Bond Future	11.13	67.7309	67.6313	67.7309	19,569.00
13/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1721	2	2	2	2,500.00
13/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	2002	2	2	2	0.00
13/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	3162	3	3	3	1,000.00
13/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6855	7	7	7	0.00
13/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	239	0	0	0	500.00
13/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	742	1	1	1	4,500.00
13/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1950	2	2	2	0.00
13/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1976	2	2	2	0.00
13/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2155	2	2	2	0.00
13/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2180	2	2	2	0.00
13/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4106	4	4	4	0.00
13/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1328	1	1	1	0.00
13/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6417	6	6	6	0.00
13/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	346	0	0	0	8,500.00
13/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2130	2	2	2	0.00
13/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2416	2	2	2	8,250.00
13/02/2023	R209 On 03-August-23			Bond Future	11.24	69.0614	68.9598	69.0614	1,690.00
13/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	5271	5	5	5	0.00
13/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1863	2	2	2	1,800.00
13/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	5206	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	5239	5	5	5	0.00
13/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	771	1	1	1	1,800.00
13/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7434	7	7	7	0.00
13/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1807	2	2	2	0.00
13/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4649	5	5	5	0.00
13/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1836	2	2	2	0.00
13/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1821	2	2	2	0.00
13/02/2023	R209 On 02-November-23			Bond Future	11.34	67.2652	67.1618	67.2652	4,633.00
13/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3676	4	4	4	0.00
13/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3624	4	4	4	0.00
13/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3650	4	4	4	0.00
13/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3674	4	4	4	0.00
13/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3697	4	4	4	0.00
13/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3651	4	4	4	0.00
13/02/2023	R209 On 01-February-24			Bond Future	11.46	68.5869	68.4815	68.5869	0.00
13/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	6117	6	6	6	0.00
13/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	6146	6	6	6	0.00
13/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	6176	6	6	6	0.00
13/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2952	3	3	3	0.00
13/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2968	3	3	3	0.00
13/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2984	3	3	3	0.00
13/02/2023	R209 On 02-May-24			Bond Future	11.59	66.7198	66.6127	66.7198	0.00
13/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3431	3	3	3	0.00
13/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3387	3	3	3	0.00
13/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3409	3	3	3	0.00
13/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5402	5	5	5	0.00
13/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5430	5	5	5	0.00
13/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5374	5	5	5	0.00
13/02/2023	R210 On 04-May-23			Bond Future	224.09	224.0920	224.0909	224.0920	386.00
13/02/2023	R210 On 03-August-23			Bond Future	228.55	228.5476	228.5464	228.5476	300.00
13/02/2023	R210 On 02-November-23			Bond Future	229.92	229.9253	229.9245	229.9253	0.00
13/02/2023	R210 On 01-February-24			Bond Future	234.50	234.4974	234.4970	234.4974	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
13/02/2023	R210 On 02-May-24			Bond Future	235.71	235.7143	235.7147	235.7143	0.00
13/02/2023	R213 On 04-May-23			Bond Future	10.37	83.6359	83.5693	83.6359	34,144.00
13/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	2743	3	3	3	0.00
13/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	2774	3	3	3	0.00
13/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2805	3	3	3	0.00
13/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1060	1	1	1	0.00
13/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1074	1	1	1	0.00
13/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1089	1	1	1	0.00
13/02/2023	R213 On 03-August-23			Bond Future	10.47	85.2787	85.2108	85.2787	0.00
13/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	5904	6	6	6	0.00
13/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5937	6	6	6	0.00
13/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5971	6	6	6	0.00
13/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	942	1	1	1	0.00
13/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	933	1	1	1	0.00
13/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	950	1	1	1	0.00
13/02/2023	R213 On 02-November-23			Bond Future	10.59	83.3999	83.3308	83.3999	1,384.00
13/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	4306	4	4	4	0.00
13/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	4334	4	4	4	0.00
13/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4362	4	4	4	0.00
13/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2025	2	2	2	0.00
13/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2039	2	2	2	0.00
13/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2054	2	2	2	0.00
13/02/2023	R213 On 01-February-24			Bond Future	10.72	85.0391	84.9688	85.0391	0.00
13/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5954	6	6	6	0.00
13/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5896	6	6	6	0.00
13/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5925	6	6	6	0.00
13/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1808	2	2	2	0.00
13/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1819	2	2	2	0.00
13/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1797	2	2	2	0.00
13/02/2023	R213 On 02-May-24			Bond Future	10.87	83.0791	83.0078	83.0791	0.00
13/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2302	2	2	2	0.00
13/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2320	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2338	2	2	2	0.00
13/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	4738	5	5	5	0.00
13/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	4763	5	5	5	0.00
13/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	4788	5	5	5	0.00
13/02/2023	R214 On 04-May-23			Bond Future	11.39	64.3009	64.2526	64.3009	22,902.00
13/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	2180	2	2	2	0.00
13/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	2124	2	2	2	0.00
13/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	2152	2	2	2	0.00
13/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2259	2	2	2	0.00
13/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2285	2	2	2	0.00
13/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2233	2	2	2	0.00
13/02/2023	R214 On 03-August-23			Bond Future	11.49	65.5639	65.5146	65.5639	2,980.00
13/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5336	5	5	5	0.00
13/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	5270	5	5	5	0.00
13/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	5303	5	5	5	0.00
13/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1978	2	2	2	0.00
13/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1994	2	2	2	0.00
13/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1963	2	2	2	0.00
13/02/2023	R214 On 02-November-23			Bond Future	11.59	63.5520	63.5018	63.5520	0.00
13/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3536	4	4	4	0.00
13/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3588	4	4	4	0.00
13/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3562	4	4	4	0.00
13/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4266	4	4	4	0.00
13/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4293	4	4	4	0.00
13/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4240	4	4	4	0.00
13/02/2023	R214 On 01-February-24			Bond Future	11.71	64.8009	64.7499	64.8009	0.00
13/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5796	6	6	6	0.00
13/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5825	6	6	6	0.00
13/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5854	6	6	6	0.00
13/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3615	4	4	4	0.00
13/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3634	4	4	4	0.00
13/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3653	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	R214 On 02-May-24			Bond Future	11.83	62.7151	62.6633	62.7151	0.00
13/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3832	4	4	4	0.00
13/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3785	4	4	4	0.00
13/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3808	4	4	4	0.00
13/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5649	6	6	6	0.00
13/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5678	6	6	6	0.00
13/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5620	6	6	6	0.00
13/02/2023	R248 On 04-May-23			Bond Future	11.45	79.6407	79.5120	79.6407	235,200.00
13/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2404	3	2	3	0.00
13/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2372	2	2	2	0.00
13/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	421	0	0	0	1,500.00
13/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1693	2	2	2	1,500.00
13/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2437	3	2	3	0.00
13/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3134	3	3	3	0.00
13/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	7964	8	8	8	0.00
13/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3203	3	3	3	0.00
13/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3169	3	3	3	0.00
13/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4098	4	4	4	0.00
13/02/2023	R248 On 03-August-23			Bond Future	11.56	81.1674	81.0362	81.1674	0.00
13/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	6134	6	6	6	0.00
13/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	6095	6	6	6	0.00
13/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	6174	6	6	6	0.00
13/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2751	3	3	3	0.00
13/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2772	3	3	3	0.00
13/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2792	3	3	3	0.00
13/02/2023	R248 On 02-November-23			Bond Future	11.67	78.3393	78.2056	78.3393	0.00
13/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4361	4	4	4	0.00
13/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	4329	4	4	4	0.00
13/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	4297	4	4	4	0.00
13/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5500	5	6	5	0.00
13/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5568	6	6	6	0.00
13/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5534	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2023	R248 On 01-February-24			Bond Future	11.77	79.9157	79.7795	79.9157	13,000.00
13/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6759	7	7	7	0.00
13/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6723	7	7	7	0.00
13/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6688	7	7	7	0.00
13/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4452	4	4	4	0.00
13/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4428	4	4	4	0.00
13/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4404	4	4	4	0.00
13/02/2023	R248 On 02-May-24			Bond Future	11.90	76.9524	76.8140	76.9524	0.00
13/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4469	5	4	5	0.00
13/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4440	5	4	5	0.00
13/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4411	4	4	4	0.00
13/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7144	7	7	7	0.00
13/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7218	7	7	7	0.00
13/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7181	7	7	7	0.00