



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES 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
16/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	2025 On 04-May-23			Bond Future	169.39	169.2811	169.3896	169.2811	5,364.00
16/02/2023	2025 On 03-August-23			Bond Future	171.03	170.9064	171.0261	170.9064	214.00
16/02/2023	2025 On 02-November-23			Bond Future	174.42	174.2999	174.4223	174.2999	0.00
16/02/2023	2025 On 01-February-24			Bond Future	176.12	175.9847	176.1178	175.9847	0.00
16/02/2023	2025 On 02-May-24			Bond Future	179.46	179.3253	179.4616	179.3253	0.00
16/02/2023	2029 On 04-May-23			Bond Future	121.51	121.3745	121.5126	121.3745	1,045.00
16/02/2023	2029 On 03-August-23			Bond Future	123.93	123.7876	123.9284	123.7876	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
16/02/2023	2029 On 02-November-23			Bond Future	125.07	124.9193	125.0705	124.9193	0.00
16/02/2023	2029 On 01-February-24			Bond Future	127.56	127.4046	127.5591	127.4046	0.00
16/02/2023	2029 On 02-May-24			Bond Future	128.63	128.4674	128.6314	128.4674	0.00
16/02/2023	2030 On 04-May-23			Bond Future	10.09	92.2186	10.0902	92.2186	82,165.00
16/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	664	1	664	1	150.00
16/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	8316	8	8316	8	0.00
16/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	10074	10	10074	10	0.00
16/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	10340	10	10340	10	0.00
16/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2867	3	2867	3	0.00
16/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	3216	3	3216	3	350.00
16/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6716	7	6716	7	0.00
16/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	178	0	178	0	388.00
16/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	795	1	795	1	479.00
16/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5656	6	5656	6	0.00
16/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2805	3	2805	3	0.00
16/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2836	3	2836	3	0.00
16/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	976	1	976	1	388.00
16/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	1415	1	1415	1	1,080.00
16/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	2504	3	2504	3	479.00
16/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	1037	1	1037	1	0.00
16/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1821	2	1821	2	0.00
16/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2384	2	2384	2	0.00
16/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	887	1	887	1	0.00
16/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	900	1	900	1	0.00
16/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	255	0	255	0	150.00
16/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2708	3	2708	3	0.00
16/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5104	5	5104	5	0.00
16/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	2993	3	2993	3	0.00
16/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	162	0	162	0	388.00
16/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	745	1	745	1	0.00
16/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	874	1	874	1	0.00
16/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	19	0	19	0	350.00
16/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	23	0	23	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
16/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	69	0	69	0	1,080.00
16/02/2023	2030 On 03-August-23			Bond Future	10.20	90.0229	10.2033	90.0229	9,205.00
16/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5635	6	5635	6	0.00
16/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9851	10	9851	10	0.00
16/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10905	11	10905	11	0.00
16/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5602	6	5602	6	0.00
16/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5569	6	5569	6	0.00
16/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2781	3	2781	3	1,012.00
16/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3451	4	3451	4	350.00
16/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1533	1	1533	1	0.00
16/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	791	1	791	1	0.00
16/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	776	1	776	1	0.00
16/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	117	0	117	0	350.00
16/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	184	0	184	0	1,012.00
16/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1930	2	1930	2	0.00
16/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	783	1	783	1	0.00
16/02/2023	2030 On 02-November-23			Bond Future	10.32	91.7888	10.3159	91.7888	149.00
16/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3992	4	3992	4	0.00
16/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3938	4	3938	4	0.00
16/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3965	4	3965	4	0.00
16/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1913	2	1913	2	0.00
16/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1927	2	1927	2	0.00
16/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1899	2	1899	2	0.00
16/02/2023	2030 On 01-February-24			Bond Future	10.44	89.5886	10.4398	89.5886	0.00
16/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	5369	5	5369	5	0.00
16/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	5397	5	5397	5	0.00
16/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5425	6	5425	6	0.00
16/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1736	2	1736	2	0.00
16/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1747	2	1747	2	0.00
16/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1758	2	1758	2	0.00
16/02/2023	2030 On 02-May-24			Bond Future	10.60	91.2641	10.6002	91.2641	0.00
16/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1785	2	1785	2	0.00
16/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1754	2	1754	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
16/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1769	2	1769	2	0.00
16/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4896	5	4896	5	0.00
16/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4922	5	4922	5	0.00
16/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4871	5	4871	5	0.00
16/02/2023	2032 On 04-May-23			Bond Future	10.71	87.0770	10.7093	87.0770	171,586.00
16/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	387	0	387	0	6,500.00
16/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	585	1	585	1	730.00
16/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2827	3	2827	3	0.00
16/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	2419	2	2419	2	0.00
16/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	2450	3	2450	3	0.00
16/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	1011	1	1011	1	500.00
16/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1720	2	1720	2	400.00
16/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1498	2	1498	2	730.00
16/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	342	0	342	0	500.00
16/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	4121	4	4121	4	400.00
16/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12572	13	12572	13	0.00
16/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	2480	3	2480	3	0.00
16/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1903	2	1903	2	0.00
16/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	3025	3	3025	3	0.00
16/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1254	1	1254	1	730.00
16/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1562	2	1562	2	0.00
16/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	21	0	21	0	400.00
16/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	4935	5	4935	5	0.00
16/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2422	2	2422	2	0.00
16/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2178	2	2178	2	0.00
16/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3139	3	3139	3	0.00
16/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1582	2	1582	2	0.00
16/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1602	2	1602	2	0.00
16/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1356	1	1356	1	13,000.00
16/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	2002	2	2002	2	500.00
16/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4155	4	4155	4	0.00
16/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	826	1	826	1	0.00
16/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5165	5	5165	5	0.00

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16/02/2023	2032 On 03-August-23			Bond Future	10.82	88.7873	10.8243	88.7873	2,600.00
16/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5828	6	5828	6	0.00
16/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5863	6	5863	6	0.00
16/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5898	6	5898	6	0.00
16/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	6358	6	6358	6	5,000.00
16/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	683	1	683	1	1,500.00
16/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1710	2	1710	2	1,500.00
16/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4383	4	4383	4	0.00
16/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7097	7	7097	7	0.00
16/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1197	1	1197	1	0.00
16/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1339	1	1339	1	0.00
16/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1351	1	1351	1	0.00
16/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1362	1	1362	1	0.00
16/02/2023	2032 On 02-November-23			Bond Future	10.95	86.3705	10.9475	86.3705	0.00
16/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	4174	4	4174	4	0.00
16/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	4145	4	4145	4	0.00
16/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	4203	4	4203	4	0.00
16/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2793	3	2793	3	0.00
16/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2831	3	2831	3	0.00
16/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2812	3	2812	3	0.00
16/02/2023	2032 On 01-February-24			Bond Future	11.08	88.0683	11.0776	88.0683	0.00
16/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5907	6	5907	6	0.00
16/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5876	6	5876	6	0.00
16/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5845	6	5845	6	0.00
16/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2367	2	2367	2	0.00
16/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2352	2	2352	2	0.00
16/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2338	2	2338	2	0.00
16/02/2023	2032 On 02-May-24			Bond Future	11.23	85.5600	11.2347	85.5600	0.00
16/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2410	2	2410	2	0.00
16/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2391	2	2391	2	0.00
16/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2429	2	2429	2	0.00
16/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5621	6	5621	6	0.00
16/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5680	6	5680	6	0.00

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16/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5650	6	5650	6	0.00
16/02/2023	2033 On 04-May-23			Bond Future	115.05	115.4066	115.0522	115.4066	1,540.00
16/02/2023	2033 On 03-August-23			Bond Future	117.34	117.7009	117.3394	117.7009	6,141.00
16/02/2023	2033 On 02-November-23			Bond Future	118.26	118.6219	118.2618	118.6219	0.00
16/02/2023	2033 On 01-February-24			Bond Future	120.61	120.9820	120.6150	120.9820	0.00
16/02/2023	2033 On 02-May-24			Bond Future	121.46	121.8293	121.4621	121.8293	0.00
16/02/2023	2037 On 04-May-23			Bond Future	11.46	82.0017	11.4593	82.0017	57,527.00
16/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	1251	1	1251	1	400.00
16/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	3450	3	3450	3	400.00
16/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11807	12	11807	12	0.00
16/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1966	2	1966	2	0.00
16/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	1087	1	1087	1	703.00
16/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1911	2	1911	2	0.00
16/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1938	2	1938	2	0.00
16/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	4047	4	4047	4	0.00
16/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	94	0	94	0	400.00
16/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2812	3	2812	3	0.00
16/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2843	3	2843	3	0.00
16/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4123	4	4123	4	0.00
16/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3799	4	3799	4	0.00
16/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2780	3	2780	3	0.00
16/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1622	2	1622	2	0.00
16/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1330	1	1330	1	703.00
16/02/2023	2037 On 03-August-23			Bond Future	11.58	79.3548	11.5838	79.3548	74,072.00
16/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	5467	5	5467	5	0.00
16/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	2074	2	2074	2	1,800.00
16/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	861	1	861	1	1,800.00
16/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	5397	5	5397	5	0.00
16/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	5432	5	5432	5	0.00
16/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2412	2	2412	2	0.00
16/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2430	2	2430	2	0.00
16/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8686	9	8686	9	0.00
16/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5500	6	5500	6	0.00

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16/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2393	2	2393	2	0.00
16/02/2023	2037 On 02-November-23			Bond Future	11.71	80.9114	11.7055	80.9114	0.00
16/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3799	4	3799	4	0.00
16/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3827	4	3827	4	0.00
16/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3856	4	3856	4	0.00
16/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4675	5	4675	5	0.00
16/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4647	5	4647	5	0.00
16/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4619	5	4619	5	0.00
16/02/2023	2037 On 01-February-24			Bond Future	11.84	78.2468	11.8355	78.2468	0.00
16/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	6410	6	6410	6	0.00
16/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	6442	6	6442	6	0.00
16/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	6474	6	6474	6	0.00
16/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3831	4	3831	4	0.00
16/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3851	4	3851	4	0.00
16/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3871	4	3871	4	0.00
16/02/2023	2037 On 02-May-24			Bond Future	11.99	79.7086	11.9871	79.7086	0.00
16/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3616	4	3616	4	0.00
16/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3664	4	3664	4	0.00
16/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3640	4	3640	4	0.00
16/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6659	7	6659	7	0.00
16/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6692	7	6692	7	0.00
16/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6627	7	6627	7	0.00
16/02/2023	2038 On 04-May-23			Bond Future	128.18	128.3336	128.1818	128.3336	4,625.00
16/02/2023	2038 On 03-August-23			Bond Future	128.78	128.9273	128.7827	128.9273	0.00
16/02/2023	2038 On 02-November-23			Bond Future	131.34	131.4871	131.3398	131.4871	0.00
16/02/2023	2038 On 01-February-24			Bond Future	131.96	132.0969	131.9560	132.0969	0.00
16/02/2023	2038 On 02-May-24			Bond Future	134.46	134.6031	134.4601	134.6031	0.00
16/02/2023	2040 On 04-May-23			Bond Future	11.62	83.0436	11.6183	83.0436	51,473.00
16/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	139	0	139	0	388.00
16/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	552	1	552	1	486.00
16/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	824	1	824	1	388.00
16/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10457	10	10457	10	0.00
16/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	2122	2	2122	2	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	4138	4	4138	4	0.00
16/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	1018	1	1018	1	684.00
16/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1947	2	1947	2	0.00
16/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1919	2	1919	2	0.00
16/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7329	7	7329	7	0.00
16/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1976	2	1976	2	0.00
16/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3157	3	3157	3	0.00
16/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1529	2	1529	2	684.00
16/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	601	1	601	1	388.00
16/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	245	0	245	0	486.00
16/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6366	7	6366	7	0.00
16/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3227	3	3227	3	0.00
16/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3192	3	3192	3	0.00
16/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4798	5	4798	5	0.00
16/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2987	3	2987	3	0.00
16/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5341	6	5341	6	0.00
16/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9956	10	9956	10	0.00
16/02/2023	2040 On 03-August-23			Bond Future	11.74	80.1668	11.7416	80.1668	93,271.00
16/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5581	5	5581	5	0.00
16/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5545	5	5545	5	0.00
16/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5619	5	5619	5	0.00
16/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2730	3	2730	3	0.00
16/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2771	3	2771	3	0.00
16/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2750	3	2750	3	0.00
16/02/2023	2040 On 02-November-23			Bond Future	11.86	81.7392	11.8617	81.7392	84.00
16/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3799	4	3799	4	0.00
16/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3770	4	3770	4	0.00
16/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3741	4	3741	4	0.00
16/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5455	6	5455	6	0.00
16/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5389	6	5389	6	0.00
16/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5422	6	5422	6	0.00
16/02/2023	2040 On 01-February-24			Bond Future	11.99	78.8405	11.9896	78.8405	3.00
16/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6531	6	6531	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
16/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6498	6	6498	6	0.00
16/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6464	6	6464	6	0.00
16/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4504	5	4504	5	0.00
16/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4481	5	4481	5	0.00
16/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4458	5	4458	5	0.00
16/02/2023	2040 On 02-May-24			Bond Future	12.14	80.3130	12.1375	80.3130	0.00
16/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	4047	4	4047	4	0.00
16/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	4020	4	4020	4	0.00
16/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3995	4	3995	4	0.00
16/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	7115	7	7115	7	0.00
16/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7186	7	7186	7	0.00
16/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	7150	7	7150	7	0.00
16/02/2023	2044 On 04-May-23			Bond Future	11.67	79.3754	11.6690	79.3754	55,540.00
16/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1896	2	1896	2	0.00
16/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4835	5	4835	5	0.00
16/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2903	3	2903	3	0.00
16/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3824	4	3824	4	0.00
16/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1840	2	1840	2	0.00
16/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1868	2	1868	2	0.00
16/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3459	4	3459	4	0.00
16/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2396	3	2396	3	4,423.00
16/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3496	4	3496	4	0.00
16/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1790	2	1790	2	4,423.00
16/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1324	1	1324	1	1,798.00
16/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3422	4	3422	4	0.00
16/02/2023	2044 On 03-August-23			Bond Future	11.79	76.5518	11.7868	76.5518	21,473.00
16/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5354	5	5354	5	0.00
16/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3905	4	3905	4	0.00
16/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	5317	5	5317	5	0.00
16/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4748	5	4748	5	0.00
16/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	5281	5	5281	5	0.00
16/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3093	3	3093	3	0.00
16/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3450	4	3450	4	4,754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3070	3	3070	3	0.00
16/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4133	4	4133	4	3,076.00
16/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3048	3	3048	3	0.00
16/02/2023	2044 On 02-November-23			Bond Future	11.90	78.0532	11.9013	78.0532	0.00
16/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3685	4	3685	4	0.00
16/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3656	4	3656	4	0.00
16/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3714	4	3714	4	0.00
16/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5770	6	5770	6	0.00
16/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5839	6	5839	6	0.00
16/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5805	6	5805	6	0.00
16/02/2023	2044 On 01-February-24			Bond Future	12.02	75.2072	12.0229	75.2072	0.00
16/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	6348	6	6348	6	0.00
16/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	6315	6	6315	6	0.00
16/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	6381	6	6381	6	0.00
16/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4816	5	4816	5	0.00
16/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4865	5	4865	5	0.00
16/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4840	5	4840	5	0.00
16/02/2023	2044 On 02-May-24			Bond Future	12.16	76.6117	12.1629	76.6117	0.00
16/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	4215	4	4215	4	0.00
16/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	4188	4	4188	4	0.00
16/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4242	4	4242	4	0.00
16/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7220	7	7220	7	0.00
16/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7291	7	7291	7	0.00
16/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7256	7	7256	7	0.00
16/02/2023	2046 On 04-May-23			Bond Future	112.75	112.2111	112.7544	112.2111	17,308.00
16/02/2023	2046 On 03-August-23			Bond Future	115.00	114.4420	114.9960	114.4420	0.00
16/02/2023	2046 On 02-November-23			Bond Future	115.21	114.6304	115.2072	114.6304	0.00
16/02/2023	2046 On 01-February-24			Bond Future	117.50	116.9107	117.4991	116.9107	0.00
16/02/2023	2046 On 02-May-24			Bond Future	117.61	116.9980	117.6078	116.9980	0.00
16/02/2023	2050 On 04-May-23			Bond Future	114.99	114.6849	114.9905	114.6849	13,256.00
16/02/2023	2050 On 03-August-23			Bond Future	115.11	114.7866	115.1069	114.7866	0.00
16/02/2023	2050 On 02-November-23			Bond Future	117.39	117.0657	117.3926	117.0657	0.00
16/02/2023	2050 On 01-February-24			Bond Future	117.50	117.1608	117.5041	117.1608	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
16/02/2023	2050 On 02-May-24			Bond Future	119.73	119.3832	119.7338	119.3832	0.00
16/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	AL37 On 04-May-23			Index Future	878.51	879.7280	878.5050	879.7280	0.00
16/02/2023	AL37 On 03-August-23			Index Future	895.76	897.0050	895.7580	897.0050	0.00
16/02/2023	AL37 On 02-November-23			Index Future	913.34	914.6110	913.3400	914.6110	0.00
16/02/2023	AL37 On 01-February-24			Index Future	931.31	932.6080	931.3130	932.6080	0.00
16/02/2023	AL37 On 02-May-24			Index Future	948.81	950.1300	948.8140	950.1300	0.00
16/02/2023	AL7T On 04-May-23			Index Future	1009.98	1010.9420	1009.9820	1010.9420	0.00
16/02/2023	AL7T On 03-August-23			Index Future	1029.82	1030.7970	1029.8170	1030.7970	0.00
16/02/2023	AL7T On 02-November-23			Index Future	1050.03	1051.0280	1050.0300	1051.0280	0.00
16/02/2023	AL7T On 01-February-24			Index Future	1070.69	1071.7100	1070.6940	1071.7100	0.00
16/02/2023	AL7T On 02-May-24			Index Future	1090.81	1091.8450	1090.8140	1091.8450	0.00
16/02/2023	ALBI On 04-May-23			Index Future	888.36	887.9730	888.3580	887.9730	98.00
16/02/2023	ALBI On 03-August-23			Index Future	905.81	905.4130	905.8050	905.4130	0.00
16/02/2023	ALBI On 02-November-23			Index Future	923.58	923.1830	923.5840	923.1830	0.00
16/02/2023	ALBI On 01-February-24			Index Future	941.76	941.3490	941.7590	941.3490	0.00
16/02/2023	ALBI On 02-May-24			Index Future	959.46	959.0350	959.4560	959.0350	0.00
16/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2023	ES33 On 04-May-23			Bond Future	12.14	74.1215	12.1416	74.1215	0.00
16/02/2023	ES33 On 03-August-23			Bond Future	12.30	75.5952	12.2973	75.5952	350.00
16/02/2023	ES33 On 02-November-23			Bond Future	12.46	73.3023	12.4647	73.3023	0.00
16/02/2023	ES33 On 01-February-24			Bond Future	12.64	74.7595	12.6444	74.7595	0.00
16/02/2023	ES33 On 02-May-24			Bond Future	12.85	72.3822	12.8471	72.3822	0.00
16/02/2023	ES42 On 04-May-23			Bond Future	12.53	71.1856	12.5300	71.1856	0.00
16/02/2023	ES42 On 03-August-23			Bond Future	12.67	72.6010	12.6729	72.6010	4,000.00
16/02/2023	ES42 On 02-November-23			Bond Future	12.83	69.7801	12.8254	69.7801	0.00
16/02/2023	ES42 On 01-February-24			Bond Future	12.98	71.1664	12.9809	71.1664	0.00
16/02/2023	ES42 On 02-May-24			Bond Future	13.16	68.2521	13.1603	68.2521	0.00
16/02/2023	GOVI On 04-May-23			GOVI	875.84	875.4840	875.8390	875.4840	843.00
16/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	229590	23	229590	23	0.00
16/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	229790	23	229790	23	0.00
16/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	229690	23	229690	23	0.00
16/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 03-August-23			GOVI	893.04	892.6780	893.0400	892.6780	0.00
16/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	558100	55	558100	55	0.00
16/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	558300	55	558300	55	0.00
16/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	558200	55	558200	55	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
16/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-November-23			GOVI	910.57	910.1990	910.5690	910.1990	0.00
16/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	247690	24	247690	24	0.00
16/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	247590	24	247590	24	0.00
16/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	247490	24	247490	24	0.00
16/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 01-February-24			GOVI	928.49	928.1090	928.4880	928.1090	0.00
16/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	485080	48	485080	48	0.00
16/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	484980	48	484980	48	0.00
16/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	484880	48	484880	48	0.00
16/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-May-24			GOVI	945.94	945.5460	945.9350	945.5460	0.00
16/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	50350	5	50350	5	0.00
16/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	50450	5	50450	5	0.00
16/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	50550	5	50550	5	0.00
16/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/02/2023	IGOV On 04-May-23			Index Future	325.44	325.1800	325.4410	325.1800	655.00
16/02/2023	IGOV On 03-August-23			Index Future	331.91	331.6450	331.9110	331.6450	0.00
16/02/2023	IGOV On 02-November-23			Index Future	338.50	338.2310	338.5030	338.2310	0.00
16/02/2023	IGOV On 01-February-24			Index Future	345.24	344.9610	345.2400	344.9610	0.00
16/02/2023	IGOV On 02-May-24			Index Future	351.80	351.5170	351.8010	351.5170	0.00
16/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.67	92.5000	7.6700	92.5000	0.00
16/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.69	92.3250	7.6900	92.3250	0.00
16/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.80	92.3000	7.7950	92.3000	0.00
16/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.81	92.1800	7.8100	92.1800	0.00
16/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
16/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.78	92.2250	7.7750	92.2250	0.00
16/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	75.00
16/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.67	92.3450	7.6650	92.3450	272.00
16/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.65	92.3850	7.6450	92.3850	0.00
16/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.44	92.5650	7.4400	92.5650	0.00
16/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.45	92.5900	7.4500	92.5900	68.00
16/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.43	92.6450	7.4300	92.6450	0.00
16/02/2023	R035 On 04-May-23			Bond Future	11.18	86.6653	11.1826	86.6653	158,612.00
16/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	153	0	153	0	388.00
16/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	625	1	625	1	491.00
16/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	4522	4	4522	4	0.00
16/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	4808	5	4808	5	0.00
16/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	2419	2	2419	2	0.00
16/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	10644	11	10644	11	0.00
16/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	816	1	816	1	770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	7370	7	7370	7	0.00
16/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	2357	2	2357	2	0.00
16/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	2388	2	2388	2	0.00
16/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	901	1	901	1	388.00
16/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1918	2	1918	2	770.00
16/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	2266	2	2266	2	491.00
16/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2689	3	2689	3	0.00
16/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4361	4	4361	4	0.00
16/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2204	2	2204	2	0.00
16/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	424	0	424	0	388.00
16/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	137	0	137	0	491.00
16/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4583	5	4583	5	0.00
16/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2339	2	2339	2	0.00
16/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	965	1	965	1	770.00
16/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2257	2	2257	2	0.00
16/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2230	2	2230	2	0.00
16/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1060	1	1060	1	1,035.00
16/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5194	5	5194	5	0.00
16/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8364	8	8364	8	0.00
16/02/2023	R035 On 03-August-23			Bond Future	11.30	88.3675	11.2989	88.3675	6,761.00
16/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	5823	6	5823	6	0.00
16/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	5860	6	5860	6	0.00
16/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5897	6	5897	6	0.00
16/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	2056	2	2056	2	0.00
16/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	2072	2	2072	2	0.00
16/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	2088	2	2088	2	0.00
16/02/2023	R035 On 02-November-23			Bond Future	11.43	85.5984	11.4252	85.5984	123.00
16/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	4139	4	4139	4	0.00
16/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	4080	4	4080	4	0.00
16/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	4110	4	4110	4	0.00
16/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4138	4	4138	4	0.00
16/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4164	4	4164	4	0.00
16/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4113	4	4113	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
16/02/2023	R035 On 01-February-24			Bond Future	11.56	87.2814	11.5611	87.2814	0.00
16/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6794	7	6794	7	0.00
16/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	6729	7	6729	7	0.00
16/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	6761	7	6761	7	0.00
16/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3444	3	3444	3	0.00
16/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3463	3	3463	3	0.00
16/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3426	3	3426	3	0.00
16/02/2023	R035 On 02-May-24			Bond Future	11.71	84.4127	11.7103	84.4127	0.00
16/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3607	4	3607	4	0.00
16/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3560	4	3560	4	0.00
16/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3584	4	3584	4	0.00
16/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6354	6	6354	6	0.00
16/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6386	6	6386	6	0.00
16/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6323	6	6323	6	0.00
16/02/2023	R186 On 04-May-23			Bond Future	8.55	110.1107	8.5523	110.1107	95,759.00
16/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	594	1	594	1	200.00
16/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1394	2	1394	2	0.00
16/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1415	2	1415	2	0.00
16/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1436	2	1436	2	0.00
16/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	539	0	539	0	0.00
16/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	529	0	529	0	0.00
16/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	549	0	549	0	0.00
16/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1206	1	1206	1	200.00
16/02/2023	R186 On 03-August-23			Bond Future	8.60	106.9690	8.6049	106.9690	0.00
16/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3665	4	3665	4	0.00
16/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3616	4	3616	4	0.00
16/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3640	4	3640	4	0.00
16/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	334	0	334	0	0.00
16/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	338	0	338	0	0.00
16/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	330	0	330	0	0.00
16/02/2023	R186 On 02-November-23			Bond Future	8.66	109.0675	8.6645	109.0675	1,263.00
16/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2796	3	2796	3	0.00
16/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	5033	5	5033	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
16/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2776	3	2776	3	0.00
16/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2816	3	2816	3	0.00
16/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2330	2	2330	2	1,715.00
16/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	804	1	804	1	0.00
16/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	818	1	818	1	0.00
16/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	312	0	312	0	1,715.00
16/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	996	1	996	1	0.00
16/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	811	1	811	1	0.00
16/02/2023	R186 On 01-February-24			Bond Future	8.73	105.9082	8.7331	105.9082	0.00
16/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2902	3	2902	3	0.00
16/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2866	3	2866	3	0.00
16/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2884	3	2884	3	0.00
16/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	910	1	910	1	0.00
16/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	923	1	923	1	0.00
16/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	916	1	916	1	0.00
16/02/2023	R186 On 02-May-24			Bond Future	8.86	107.8894	8.8573	107.8894	0.00
16/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	676	1	676	1	0.00
16/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	684	1	684	1	0.00
16/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	693	1	693	1	0.00
16/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2711	3	2711	3	0.00
16/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2726	3	2726	3	0.00
16/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2742	3	2742	3	0.00
16/02/2023	R197 On 04-May-23			Bond Future	335.88	335.7539	335.8783	335.7539	309.00
16/02/2023	R197 On 03-August-23			Bond Future	333.52	333.3620	333.5207	333.3620	0.00
16/02/2023	R197 On 02-November-23			Bond Future	340.14	339.9806	340.1429	339.9806	0.00
16/02/2023	R202 On 04-May-23			Bond Future	250.21	250.2075	250.2121	250.2075	4,974.00
16/02/2023	R202 On 03-August-23			Bond Future	250.39	250.3662	250.3874	250.3662	460.00
16/02/2023	R202 On 02-November-23			Bond Future	255.36	255.3372	255.3593	255.3372	0.00
16/02/2023	R202 On 01-February-24			Bond Future	255.52	255.4790	255.5233	255.4790	0.00
16/02/2023	R202 On 02-May-24			Bond Future	260.37	260.3261	260.3723	260.3261	0.00
16/02/2023	R209 On 04-May-23			Bond Future	11.23	67.1058	11.2316	67.1058	19,569.00
16/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1465	1	1465	1	2,500.00
16/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1724	2	1724	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
16/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2811	3	2811	3	1,000.00
16/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6400	6	6400	6	0.00
16/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	175	0	175	0	500.00
16/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	594	1	594	1	4,500.00
16/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1675	2	1675	2	0.00
16/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1699	2	1699	2	0.00
16/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2371	2	2371	2	0.00
16/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2398	2	2398	2	0.00
16/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4451	4	4451	4	0.00
16/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1470	1	1470	1	0.00
16/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	6847	7	6847	7	0.00
16/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	384	0	384	0	8,500.00
16/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2344	2	2344	2	0.00
16/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2654	3	2654	3	8,250.00
16/02/2023	R209 On 03-August-23			Bond Future	11.34	68.4238	11.3374	68.4238	1,690.00
16/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4905	5	4905	5	0.00
16/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1654	2	1654	2	1,800.00
16/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4842	5	4842	5	0.00
16/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4873	5	4873	5	0.00
16/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	658	1	658	1	1,800.00
16/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7824	8	7824	8	0.00
16/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1943	2	1943	2	0.00
16/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4944	5	4944	5	0.00
16/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1974	2	1974	2	0.00
16/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1959	2	1959	2	0.00
16/02/2023	R209 On 02-November-23			Bond Future	11.45	66.6156	11.4486	66.6156	4,105.00
16/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	3390	3	3390	3	0.00
16/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	3340	3	3340	3	0.00
16/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	3365	3	3365	3	0.00
16/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3902	4	3902	4	0.00
16/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3926	4	3926	4	0.00
16/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3877	4	3877	4	0.00
16/02/2023	R209 On 01-February-24			Bond Future	11.56	67.9251	11.5640	67.9251	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
16/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5768	6	5768	6	0.00
16/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5796	6	5796	6	0.00
16/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5825	6	5825	6	0.00
16/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3123	3	3123	3	0.00
16/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3140	3	3140	3	0.00
16/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3157	3	3157	3	0.00
16/02/2023	R209 On 02-May-24			Bond Future	11.70	66.0476	11.6986	66.0476	0.00
16/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	3178	3	3178	3	0.00
16/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	3135	3	3135	3	0.00
16/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	3157	3	3157	3	0.00
16/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5680	6	5680	6	0.00
16/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5709	6	5709	6	0.00
16/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5651	6	5651	6	0.00
16/02/2023	R210 On 04-May-23			Bond Future	223.77	223.7692	223.7683	223.7692	386.00
16/02/2023	R210 On 03-August-23			Bond Future	228.22	228.2181	228.2170	228.2181	300.00
16/02/2023	R210 On 02-November-23			Bond Future	229.61	229.5905	229.6074	229.5905	0.00
16/02/2023	R210 On 01-February-24			Bond Future	234.18	234.1579	234.1756	234.1579	0.00
16/02/2023	R210 On 02-May-24			Bond Future	235.41	235.3722	235.4058	235.3722	0.00
16/02/2023	R213 On 04-May-23			Bond Future	10.48	83.1384	10.4822	83.1384	33,980.00
16/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	2381	2	2381	2	0.00
16/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	2410	2	2410	2	0.00
16/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2439	3	2439	3	0.00
16/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1215	1	1215	1	0.00
16/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1231	1	1231	1	0.00
16/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1248	1	1248	1	0.00
16/02/2023	R213 On 03-August-23			Bond Future	10.59	84.7712	10.5916	84.7712	0.00
16/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	5478	6	5478	6	0.00
16/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5510	6	5510	6	0.00
16/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5543	6	5543	6	0.00
16/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	1046	1	1046	1	0.00
16/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	1037	1	1037	1	0.00
16/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	1056	1	1056	1	0.00
16/02/2023	R213 On 02-November-23			Bond Future	10.71	82.8830	10.7138	82.8830	1,275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3954	4	3954	4	0.00
16/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3980	4	3980	4	0.00
16/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	4008	4	4008	4	0.00
16/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2211	2	2211	2	0.00
16/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2226	2	2226	2	0.00
16/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2242	2	2242	2	0.00
16/02/2023	R213 On 01-February-24			Bond Future	10.85	84.5128	10.8479	84.5128	0.00
16/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5560	6	5560	6	0.00
16/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5503	6	5503	6	0.00
16/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5532	6	5532	6	0.00
16/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1965	2	1965	2	0.00
16/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1977	2	1977	2	0.00
16/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1954	2	1954	2	0.00
16/02/2023	R213 On 02-May-24			Bond Future	11.00	82.5447	11.0006	82.5447	0.00
16/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	2071	2	2071	2	0.00
16/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	2089	2	2089	2	0.00
16/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	2106	2	2106	2	0.00
16/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5065	5	5065	5	0.00
16/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5091	5	5091	5	0.00
16/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5117	5	5117	5	0.00
16/02/2023	R214 On 04-May-23			Bond Future	11.47	63.6561	11.4709	63.6561	22,809.00
16/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1925	2	1925	2	0.00
16/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1873	2	1873	2	0.00
16/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1899	2	1899	2	0.00
16/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2434	3	2434	3	0.00
16/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2462	3	2462	3	0.00
16/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2407	3	2407	3	0.00
16/02/2023	R214 On 03-August-23			Bond Future	11.57	64.9064	11.5726	64.9064	2,980.00
16/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	5016	5	5016	5	0.00
16/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4952	5	4952	5	0.00
16/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4984	5	4984	5	0.00
16/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2096	2	2096	2	0.00
16/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2112	2	2112	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
16/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2080	2	2080	2	0.00
16/02/2023	R214 On 02-November-23			Bond Future	11.68	62.8820	11.6814	62.8820	0.00
16/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3296	3	3296	3	0.00
16/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3346	3	3346	3	0.00
16/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3321	3	3321	3	0.00
16/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4470	5	4470	5	0.00
16/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4497	5	4497	5	0.00
16/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4442	5	4442	5	0.00
16/02/2023	R214 On 01-February-24			Bond Future	11.80	64.1184	11.7969	64.1184	0.00
16/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5504	5	5504	5	0.00
16/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5533	5	5533	5	0.00
16/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5561	5	5561	5	0.00
16/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3775	4	3775	4	0.00
16/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3794	4	3794	4	0.00
16/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3814	4	3814	4	0.00
16/02/2023	R214 On 02-May-24			Bond Future	11.92	62.0210	11.9215	62.0210	0.00
16/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3601	4	3601	4	0.00
16/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3556	3	3556	3	0.00
16/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3578	4	3578	4	0.00
16/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5879	6	5879	6	0.00
16/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5909	6	5909	6	0.00
16/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5850	6	5850	6	0.00
16/02/2023	R248 On 04-May-23			Bond Future	11.55	78.6284	11.5528	78.6284	235,140.00
16/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	2061	2	2061	2	0.00
16/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	2031	2	2031	2	0.00
16/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	318	0	318	0	1,500.00
16/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1415	1	1415	1	1,500.00
16/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	2091	2	2091	2	0.00
16/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3430	4	3430	4	0.00
16/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8503	9	8503	9	0.00
16/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3505	4	3505	4	0.00
16/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3467	4	3467	4	0.00
16/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4462	5	4462	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
16/02/2023	R248 On 03-August-23			Bond Future	11.66	80.1726	11.6570	80.1726	0.00
16/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5704	6	5704	6	0.00
16/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5666	6	5666	6	0.00
16/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5743	6	5743	6	0.00
16/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2937	3	2937	3	0.00
16/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2981	3	2981	3	0.00
16/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2959	3	2959	3	0.00
16/02/2023	R248 On 02-November-23			Bond Future	11.77	77.3062	11.7683	77.3062	0.00
16/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	4019	4	4019	4	0.00
16/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3989	4	3989	4	0.00
16/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3959	4	3959	4	0.00
16/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5807	6	5807	6	0.00
16/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5877	6	5877	6	0.00
16/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5842	6	5842	6	0.00
16/02/2023	R248 On 01-February-24			Bond Future	11.89	78.8260	11.8865	78.8260	13,000.00
16/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6323	6	6323	6	0.00
16/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	6289	6	6289	6	0.00
16/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	6255	6	6255	6	0.00
16/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4716	5	4716	5	0.00
16/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4690	5	4690	5	0.00
16/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4665	5	4665	5	0.00
16/02/2023	R248 On 02-May-24			Bond Future	12.01	75.8620	12.0137	75.8620	0.00
16/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	4138	4	4138	4	0.00
16/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	4110	4	4110	4	0.00
16/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	4083	4	4083	4	0.00
16/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7503	8	7503	8	0.00
16/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7580	8	7580	8	0.00
16/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7541	8	7541	8	0.00