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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	2025 On 04-May-23			Bond Future	168.98	169.0198	168.9804	169.0198	5,364.00
22/02/2023	2025 On 03-August-23			Bond Future	170.62	170.6566	170.6163	170.6566	214.00
22/02/2023	2025 On 02-November-23			Bond Future	173.99	174.0309	173.9908	174.0309	0.00
22/02/2023	2025 On 01-February-24			Bond Future	175.67	175.7128	175.6730	175.7128	0.00
22/02/2023	2025 On 02-May-24			Bond Future	179.02	179.0627	179.0240	179.0627	0.00
22/02/2023	2029 On 04-May-23			Bond Future	120.70	120.6947	120.6971	120.6947	1,045.00
22/02/2023	2029 On 03-August-23			Bond Future	123.10	123.0994	123.1016	123.0994	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
22/02/2023	2029 On 02-November-23			Bond Future	124.22	124.2152	124.2182	124.2152	0.00
22/02/2023	2029 On 01-February-24			Bond Future	126.69	126.6819	126.6857	126.6819	0.00
22/02/2023	2029 On 02-May-24			Bond Future	127.75	127.7486	127.7539	127.7486	0.00
22/02/2023	2030 On 04-May-23			Bond Future	10.23	91.0348	10.2329	91.0348	82,011.00
22/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	327	0	327	0	150.00
22/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7669	7	7669	7	0.00
22/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9430	9	9430	9	0.00
22/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9697	9	9697	9	0.00
22/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2568	2	2568	2	350.00
22/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6051	6	6051	6	0.00
22/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2232	2	2232	2	0.00
22/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	52	0	52	0	388.00
22/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	419	0	419	0	479.00
22/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	4987	5	4987	5	0.00
22/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2173	2	2173	2	0.00
22/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2202	2	2202	2	0.00
22/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	554	0	554	0	388.00
22/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	1888	2	1888	2	479.00
22/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	907	1	907	1	1,080.00
22/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1951	2	1951	2	0.00
22/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	1059	1	1059	1	0.00
22/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2599	3	2599	3	0.00
22/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	891	1	891	1	0.00
22/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	906	1	906	1	0.00
22/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	224	0	224	0	150.00
22/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2970	3	2970	3	0.00
22/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5616	6	5616	6	0.00
22/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3295	4	3295	4	0.00
22/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	877	1	877	1	0.00
22/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	135	0	135	0	388.00
22/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	735	1	735	1	0.00
22/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	14	0	14	0	350.00
22/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	18	0	18	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
22/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	60	0	60	0	1,080.00
22/02/2023	2030 On 03-August-23			Bond Future	10.35	88.8196	10.3527	88.8196	11,865.00
22/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	4995	5	4995	5	0.00
22/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9208	9	9208	9	0.00
22/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10258	10	10258	10	0.00
22/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	4963	5	4963	5	0.00
22/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2251	2	2251	2	1,012.00
22/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	2877	3	2877	3	350.00
22/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	4930	5	4930	5	0.00
22/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	799	1	799	1	0.00
22/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1607	2	1607	2	0.00
22/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	783	1	783	1	0.00
22/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	118	0	118	0	350.00
22/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	187	0	187	0	1,012.00
22/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	2047	2	2047	2	0.00
22/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	791	1	791	1	0.00
22/02/2023	2030 On 02-November-23			Bond Future	10.47	90.5543	10.4750	90.5543	34.00
22/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3403	3	3403	3	0.00
22/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3352	3	3352	3	0.00
22/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3377	3	3377	3	0.00
22/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1992	2	1992	2	0.00
22/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	2008	2	2008	2	0.00
22/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1978	2	1978	2	0.00
22/02/2023	2030 On 01-February-24			Bond Future	10.61	88.3264	10.6085	88.3264	0.00
22/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4711	4	4711	4	0.00
22/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	4603	4	4603	4	0.00
22/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4738	4	4738	4	0.00
22/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	4766	4	4766	4	0.00
22/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1602	1	1602	1	1,360.00
22/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	4391	5	4391	5	0.00
22/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1761	2	1761	2	0.00
22/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1772	2	1772	2	0.00
22/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1830	2	1830	2	1,360.00

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22/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1784	2	1784	2	0.00
22/02/2023	2030 On 02-May-24			Bond Future	10.78	89.9858	10.7764	89.9858	0.00
22/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1462	1	1462	1	0.00
22/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1435	1	1435	1	0.00
22/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1448	1	1448	1	0.00
22/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	5263	6	5263	6	0.00
22/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	5291	6	5291	6	0.00
22/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	5236	6	5236	6	0.00
22/02/2023	2032 On 04-May-23			Bond Future	10.84	85.8447	10.8403	85.8447	172,610.00
22/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	141	0	141	0	6,500.00
22/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	257	0	257	0	730.00
22/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2134	2	2134	2	0.00
22/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1752	2	1752	2	0.00
22/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1780	2	1780	2	0.00
22/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	548	0	548	0	500.00
22/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	936	1	936	1	730.00
22/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1125	1	1125	1	400.00
22/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1285	1	1285	1	0.00
22/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	117	0	117	0	500.00
22/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3391	3	3391	3	400.00
22/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	11898	11	11898	11	0.00
22/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1808	2	1808	2	0.00
22/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2322	2	2322	2	0.00
22/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1219	1	1219	1	730.00
22/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1557	2	1557	2	0.00
22/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	14	0	14	0	400.00
22/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	5356	6	5356	6	0.00
22/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2250	3	2250	3	0.00
22/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2527	3	2527	3	0.00
22/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3343	4	3343	4	0.00
22/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1580	2	1580	2	0.00
22/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1602	2	1602	2	0.00
22/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1330	2	1330	2	13,000.00

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22/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	2051	2	2051	2	500.00
22/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4494	5	4494	5	0.00
22/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	763	1	763	1	0.00
22/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5607	6	5607	6	0.00
22/02/2023	2032 On 03-August-23			Bond Future	10.96	87.5343	10.9605	87.5343	2,600.00
22/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5221	5	5221	5	0.00
22/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5255	5	5255	5	0.00
22/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5289	5	5289	5	0.00
22/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5738	5	5738	5	5,000.00
22/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1356	1	1356	1	1,500.00
22/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	513	0	513	0	1,500.00
22/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7604	8	7604	8	0.00
22/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4706	5	4706	5	0.00
22/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1254	1	1254	1	0.00
22/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1406	2	1406	2	0.00
22/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1419	2	1419	2	0.00
22/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1431	2	1431	2	0.00
22/02/2023	2032 On 02-November-23			Bond Future	11.09	85.0855	11.0913	85.0855	25.00
22/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3553	3	3553	3	0.00
22/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3526	3	3526	3	0.00
22/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3580	3	3580	3	0.00
22/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2868	3	2868	3	0.00
22/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2909	3	2909	3	0.00
22/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2888	3	2888	3	0.00
22/02/2023	2032 On 01-February-24			Bond Future	11.23	86.7549	11.2287	86.7549	0.00
22/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5267	5	5267	5	0.00
22/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5237	5	5237	5	0.00
22/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5207	5	5207	5	0.00
22/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2442	3	2442	3	0.00
22/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2427	3	2427	3	0.00
22/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2412	3	2412	3	0.00
22/02/2023	2032 On 02-May-24			Bond Future	11.39	84.2293	11.3912	84.2293	0.00
22/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	1989	2	1989	2	0.00

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22/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	1972	2	1972	2	0.00
22/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2005	2	2005	2	0.00
22/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5917	6	5917	6	0.00
22/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5980	6	5980	6	0.00
22/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5948	6	5948	6	0.00
22/02/2023	2033 On 04-May-23			Bond Future	113.81	113.7992	113.8063	113.7992	1,540.00
22/02/2023	2033 On 03-August-23			Bond Future	116.07	116.0664	116.0735	116.0664	6,141.00
22/02/2023	2033 On 02-November-23			Bond Future	116.96	116.9541	116.9621	116.9541	0.00
22/02/2023	2033 On 01-February-24			Bond Future	119.29	119.2767	119.2855	119.2767	0.00
22/02/2023	2033 On 02-May-24			Bond Future	120.12	120.1087	120.1190	120.1087	0.00
22/02/2023	2037 On 04-May-23			Bond Future	11.65	80.4445	11.6516	80.4445	56,863.00
22/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	672	1	672	1	400.00
22/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	10692	10	10692	10	0.00
22/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1212	1	1212	1	0.00
22/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2486	2	2486	2	400.00
22/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	560	0	560	0	703.00
22/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1168	1	1168	1	0.00
22/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3033	3	3033	3	0.00
22/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1190	1	1190	1	0.00
22/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	3167	4	3167	4	0.00
22/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	83	0	83	0	400.00
22/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	3204	4	3204	4	0.00
22/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4700	5	4700	5	0.00
22/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	4324	5	4324	5	0.00
22/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1761	2	1761	2	0.00
22/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	3130	3	3130	3	0.00
22/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1419	2	1419	2	703.00
22/02/2023	2037 On 03-August-23			Bond Future	11.78	77.7704	11.7831	77.7704	74,072.00
22/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4425	4	4425	4	0.00
22/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	493	0	493	0	1,800.00
22/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1385	1	1385	1	1,800.00
22/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4358	4	4358	4	0.00
22/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4392	4	4392	4	0.00

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22/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2494	3	2494	3	0.00
22/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2514	3	2514	3	0.00
22/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5934	6	5934	6	0.00
22/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	9440	10	9440	10	0.00
22/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2473	3	2473	3	0.00
22/02/2023	2037 On 02-November-23			Bond Future	11.91	79.2890	11.9137	79.2890	0.00
22/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	2909	3	2909	3	0.00
22/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	2935	3	2935	3	0.00
22/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	2960	3	2960	3	0.00
22/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4936	5	4936	5	0.00
22/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4905	5	4905	5	0.00
22/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4874	5	4874	5	0.00
22/02/2023	2037 On 01-February-24			Bond Future	12.05	76.5895	12.0524	76.5895	0.00
22/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5389	5	5389	5	0.00
22/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5419	5	5419	5	0.00
22/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5450	5	5450	5	0.00
22/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3982	4	3982	4	0.00
22/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	4004	4	4004	4	0.00
22/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	4026	4	4026	4	0.00
22/02/2023	2037 On 02-May-24			Bond Future	12.21	78.0269	12.2114	78.0269	0.00
22/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	2829	3	2829	3	0.00
22/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	2871	3	2871	3	0.00
22/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	2850	3	2850	3	0.00
22/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	7060	7	7060	7	0.00
22/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	7096	7	7096	7	0.00
22/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	7024	7	7024	7	0.00
22/02/2023	2038 On 04-May-23			Bond Future	125.92	126.6635	125.9160	126.6635	4,625.00
22/02/2023	2038 On 03-August-23			Bond Future	126.48	127.2402	126.4776	127.2402	0.00
22/02/2023	2038 On 02-November-23			Bond Future	128.98	129.7558	128.9790	129.7558	0.00
22/02/2023	2038 On 01-February-24			Bond Future	129.54	130.3364	129.5449	130.3364	0.00
22/02/2023	2038 On 02-May-24			Bond Future	132.01	132.8200	132.0147	132.8200	0.00
22/02/2023	2040 On 04-May-23			Bond Future	11.77	81.7285	11.7746	81.7285	51,278.00
22/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	45	0	45	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	264	0	264	0	486.00
22/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	441	0	441	0	388.00
22/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	9468	9	9468	9	0.00
22/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1449	1	1449	1	486.00
22/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3260	3	3260	3	0.00
22/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	577	0	577	0	684.00
22/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1279	1	1279	1	0.00
22/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1302	1	1302	1	0.00
22/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	6351	6	6351	6	0.00
22/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1326	1	1326	1	0.00
22/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3467	4	3467	4	0.00
22/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1611	2	1611	2	684.00
22/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	582	1	582	1	388.00
22/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	216	0	216	0	486.00
22/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	7039	8	7039	8	0.00
22/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3507	4	3507	4	0.00
22/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3547	4	3547	4	0.00
22/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	5317	6	5317	6	0.00
22/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	3273	4	3273	4	0.00
22/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5919	6	5919	6	0.00
22/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	10822	11	10822	11	0.00
22/02/2023	2040 On 03-August-23			Bond Future	11.90	78.8292	11.9034	78.8292	95,832.00
22/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	4601	4	4601	4	0.00
22/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	4566	4	4566	4	0.00
22/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	4636	4	4636	4	0.00
22/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2723	3	2723	3	0.00
22/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2767	3	2767	3	0.00
22/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2745	3	2745	3	0.00
22/02/2023	2040 On 02-November-23			Bond Future	12.03	80.3685	12.0307	80.3685	84.00
22/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3040	3	3040	3	0.00
22/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3013	3	3013	3	0.00
22/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	2987	3	2987	3	0.00
22/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5701	6	5701	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
22/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5631	6	5631	6	0.00
22/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5666	6	5666	6	0.00
22/02/2023	2040 On 01-February-24			Bond Future	12.17	77.4398	12.1657	77.4398	3.00
22/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	5568	5	5568	5	0.00
22/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	5536	5	5536	5	0.00
22/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	5504	5	5504	5	0.00
22/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4567	5	4567	5	0.00
22/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4543	5	4543	5	0.00
22/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4518	5	4518	5	0.00
22/02/2023	2040 On 02-May-24			Bond Future	12.32	78.8928	12.3193	78.8928	0.00
22/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3267	3	3267	3	0.00
22/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3244	3	3244	3	0.00
22/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3221	3	3221	3	0.00
22/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	7371	8	7371	8	0.00
22/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	7448	8	7448	8	0.00
22/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	7409	8	7409	8	0.00
22/02/2023	2044 On 04-May-23			Bond Future	11.84	78.1415	11.8409	78.1415	55,657.00
22/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1175	1	1175	1	0.00
22/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2018	2	2018	2	0.00
22/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	2846	3	2846	3	0.00
22/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	3794	3	3794	3	0.00
22/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1131	1	1131	1	0.00
22/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1153	1	1153	1	0.00
22/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3812	4	3812	4	0.00
22/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2580	3	2580	3	4,423.00
22/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3855	4	3855	4	0.00
22/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1350	2	1350	2	1,798.00
22/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1880	2	1880	2	4,423.00
22/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3769	4	3769	4	0.00
22/02/2023	2044 On 03-August-23			Bond Future	11.96	75.2968	11.9648	75.2968	21,473.00
22/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4329	4	4329	4	0.00
22/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	2986	3	2986	3	0.00
22/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4295	4	4295	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
22/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4261	4	4261	4	0.00
22/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	3760	4	3760	4	0.00
22/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3549	4	3549	4	4,754.00
22/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	3158	3	3158	3	0.00
22/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	3133	3	3133	3	0.00
22/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	4300	5	4300	5	3,076.00
22/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	3109	3	3109	3	0.00
22/02/2023	2044 On 02-November-23			Bond Future	12.09	76.7671	12.0869	76.7671	0.00
22/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	2828	3	2828	3	0.00
22/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	2802	3	2802	3	0.00
22/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	2853	3	2853	3	0.00
22/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	6023	6	6023	6	0.00
22/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	6099	6	6099	6	0.00
22/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	6061	6	6061	6	0.00
22/02/2023	2044 On 01-February-24			Bond Future	12.22	73.8929	12.2161	73.8929	0.00
22/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5347	5	5347	5	0.00
22/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5316	5	5316	5	0.00
22/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5378	5	5378	5	0.00
22/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4951	5	4951	5	0.00
22/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	5004	5	5004	5	0.00
22/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4977	5	4977	5	0.00
22/02/2023	2044 On 02-May-24			Bond Future	12.36	75.2792	12.3624	75.2792	0.00
22/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3391	3	3391	3	0.00
22/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3367	3	3367	3	0.00
22/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	3414	3	3414	3	0.00
22/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7544	8	7544	8	0.00
22/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7622	8	7622	8	0.00
22/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7583	8	7583	8	0.00
22/02/2023	2046 On 04-May-23			Bond Future	110.10	110.0913	110.0986	110.0913	17,308.00
22/02/2023	2046 On 03-August-23			Bond Future	112.29	112.2847	112.2918	112.2847	0.00
22/02/2023	2046 On 02-November-23			Bond Future	112.44	112.4333	112.4413	112.4333	0.00
22/02/2023	2046 On 01-February-24			Bond Future	114.67	114.6657	114.6745	114.6657	0.00
22/02/2023	2046 On 02-May-24			Bond Future	114.74	114.7314	114.7417	114.7314	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
22/02/2023	2050 On 04-May-23			Bond Future	111.92	112.3066	111.9224	112.3066	13,306.00
22/02/2023	2050 On 03-August-23			Bond Future	111.98	112.3748	111.9829	112.3748	0.00
22/02/2023	2050 On 02-November-23			Bond Future	114.20	114.5966	114.1975	114.5966	0.00
22/02/2023	2050 On 01-February-24			Bond Future	114.24	114.6490	114.2428	114.6490	0.00
22/02/2023	2050 On 02-May-24			Bond Future	116.42	116.8334	116.4206	116.8334	0.00
22/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	AL37 On 04-May-23			Index Future	875.76	872.5090	875.7600	872.5090	0.00
22/02/2023	AL37 On 03-August-23			Index Future	893.00	889.6800	892.9950	889.6800	0.00
22/02/2023	AL37 On 02-November-23			Index Future	910.45	907.0710	910.4520	907.0710	0.00
22/02/2023	AL37 On 01-February-24			Index Future	928.34	924.8890	928.3390	924.8890	0.00
22/02/2023	AL37 On 02-May-24			Index Future	945.86	942.3470	945.8640	942.3470	0.00
22/02/2023	AL7T On 04-May-23			Index Future	1002.42	997.4610	1002.4160	997.4610	0.00
22/02/2023	AL7T On 03-August-23			Index Future	1022.14	1017.0910	1022.1430	1017.0910	0.00
22/02/2023	AL7T On 02-November-23			Index Future	1042.13	1036.9720	1042.1250	1036.9720	0.00
22/02/2023	AL7T On 01-February-24			Index Future	1062.60	1057.3420	1062.5980	1057.3420	0.00
22/02/2023	AL7T On 02-May-24			Index Future	1082.66	1077.3000	1082.6580	1077.3000	0.00
22/02/2023	ALBI On 04-May-23			Index Future	880.68	876.1750	880.6790	876.1750	100.00
22/02/2023	ALBI On 03-August-23			Index Future	898.01	893.4180	898.0100	893.4180	0.00
22/02/2023	ALBI On 02-November-23			Index Future	915.57	910.8820	915.5660	910.8820	0.00
22/02/2023	ALBI On 01-February-24			Index Future	933.55	928.7750	933.5520	928.7750	0.00
22/02/2023	ALBI On 02-May-24			Index Future	951.18	946.3060	951.1770	946.3060	0.00
22/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C044 On 31-January-44			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
22/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2023	ES33 On 04-May-23			Bond Future	12.32	72.8886	12.3211	72.8886	0.00
22/02/2023	ES33 On 03-August-23			Bond Future	12.48	74.3408	12.4838	74.3408	350.00
22/02/2023	ES33 On 02-November-23			Bond Future	12.66	72.0169	12.6606	72.0169	0.00
22/02/2023	ES33 On 01-February-24			Bond Future	12.85	73.4459	12.8496	73.4459	0.00
22/02/2023	ES33 On 02-May-24			Bond Future	13.06	71.0498	13.0600	71.0498	0.00
22/02/2023	ES42 On 04-May-23			Bond Future	12.68	70.0619	12.6848	70.0619	0.00
22/02/2023	ES42 On 03-August-23			Bond Future	12.83	71.4578	12.8332	71.4578	4,000.00
22/02/2023	ES42 On 02-November-23			Bond Future	12.99	68.6082	12.9935	68.6082	0.00
22/02/2023	ES42 On 01-February-24			Bond Future	13.16	69.9687	13.1563	69.9687	0.00
22/02/2023	ES42 On 02-May-24			Bond Future	13.34	67.0377	13.3419	67.0377	0.00
22/02/2023	GOVI On 04-May-23			GOVI	868.21	863.7620	868.2120	863.7620	835.00
22/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	153320	11	153320	11	0.00
22/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	153520	11	153520	11	0.00
22/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	153420	11	153420	11	0.00
22/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 04-May-23	852.88	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
22/02/2023	GOVI On 03-August-23			GOVI	885.30	880.7610	885.2980	880.7610	0.00
22/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	480680	44	480680	44	0.00
22/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	480880	44	480880	44	0.00
22/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	480780	44	480780	44	0.00
22/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-November-23			GOVI	902.61	897.9780	902.6050	897.9780	0.00
22/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	168050	12	168050	12	0.00
22/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	167950	12	167950	12	0.00
22/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	167850	12	167850	12	0.00
22/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 01-February-24			GOVI	920.34	915.6170	920.3370	915.6170	0.00
22/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	403570	36	403570	36	0.00
22/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	403470	36	403470	36	0.00
22/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	403370	36	403370	36	0.00
22/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-May-24			GOVI	937.71	932.9000	937.7120	932.9000	0.00
22/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	132580	18	132580	18	0.00
22/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	132680	18	132680	18	0.00
22/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	132780	18	132780	18	0.00
22/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2023	IGOV On 04-May-23			Index Future	321.11	321.6690	321.1110	321.6690	655.00
22/02/2023	IGOV On 03-August-23			Index Future	327.51	328.0780	327.5080	328.0780	0.00
22/02/2023	IGOV On 02-November-23			Index Future	333.99	334.5670	333.9860	334.5670	0.00
22/02/2023	IGOV On 01-February-24			Index Future	340.62	341.2140	340.6220	341.2140	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
22/02/2023	IGOV On 02-May-24			Index Future	347.13	347.7270	347.1260	347.7270	0.00
22/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.53	92.4500	7.5250	92.4500	0.00
22/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.74	92.2400	7.7350	92.2400	0.00
22/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.1950	7.7900	92.1950	0.00
22/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.0500	7.9150	92.0500	0.00
22/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.95	91.9950	7.9500	91.9950	0.00
22/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.01	91.9800	8.0100	91.9800	0.00
22/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.02	91.9700	8.0200	91.9700	75.00
22/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.97	92.0450	7.9650	92.0450	272.00
22/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.00	92.0150	7.9950	92.0150	0.00
22/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.94	92.0850	7.9400	92.0850	0.00
22/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.87	92.1700	7.8700	92.1700	68.00
22/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.83	92.1950	7.8250	92.1950	0.00
22/02/2023	R035 On 04-May-23			Bond Future	11.37	85.1413	11.3699	85.1413	159,515.00
22/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	48	0	48	0	388.00
22/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	278	0	278	0	491.00
22/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	3783	3	3783	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
22/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3511	3	3511	3	0.00
22/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1610	1	1610	1	0.00
22/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	9560	9	9560	9	0.00
22/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6282	6	6282	6	0.00
22/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1558	1	1558	1	0.00
22/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1584	1	1584	1	0.00
22/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	450	0	450	0	388.00
22/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1196	1	1196	1	770.00
22/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1481	1	1481	1	491.00
22/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	396	0	396	0	770.00
22/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	5234	6	5234	6	0.00
22/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	3038	3	3038	3	0.00
22/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4982	5	4982	5	0.00
22/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2466	3	2466	3	0.00
22/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	409	0	409	0	388.00
22/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	125	0	125	0	491.00
22/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2625	3	2625	3	0.00
22/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	1121	1	1121	1	1,035.00
22/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	1012	1	1012	1	770.00
22/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2529	3	2529	3	0.00
22/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2497	3	2497	3	0.00
22/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5920	6	5920	6	0.00
22/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	9332	10	9332	10	0.00
22/02/2023	R035 On 03-August-23			Bond Future	11.49	86.8171	11.4931	86.8171	6,761.00
22/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	4800	4	4800	4	0.00
22/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	4836	5	4836	5	0.00
22/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	4871	5	4871	5	0.00
22/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	2119	2	2119	2	0.00
22/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	2137	2	2137	2	0.00
22/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	2155	2	2155	2	0.00
22/02/2023	R035 On 02-November-23			Bond Future	11.63	84.0104	11.6286	84.0104	123.00
22/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3252	3	3252	3	0.00
22/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3198	3	3198	3	0.00

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22/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3225	3	3225	3	0.00
22/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4372	5	4372	5	0.00
22/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4400	5	4400	5	0.00
22/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4343	5	4343	5	0.00
22/02/2023	R035 On 01-February-24			Bond Future	11.77	85.6590	11.7737	85.6590	0.00
22/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	5798	5	5798	5	0.00
22/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	5735	5	5735	5	0.00
22/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	5766	5	5766	5	0.00
22/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3592	4	3592	4	0.00
22/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3612	4	3612	4	0.00
22/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3572	4	3572	4	0.00
22/02/2023	R035 On 02-May-24			Bond Future	11.93	82.7670	11.9304	82.7670	0.00
22/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	2855	3	2855	3	0.00
22/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	2834	3	2834	3	0.00
22/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	2813	3	2813	3	0.00
22/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6796	7	6796	7	0.00
22/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6761	7	6761	7	0.00
22/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6726	7	6726	7	0.00
22/02/2023	R186 On 04-May-23			Bond Future	8.57	109.5467	8.5685	109.5467	95,519.00
22/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	496	0	496	0	200.00
22/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1286	1	1286	1	0.00
22/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1307	1	1307	1	0.00
22/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1329	1	1329	1	0.00
22/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	482	1	482	1	0.00
22/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	473	1	473	1	0.00
22/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	492	1	492	1	0.00
22/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1159	1	1159	1	200.00
22/02/2023	R186 On 03-August-23			Bond Future	8.62	106.3984	8.6210	106.3984	0.00
22/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3574	3	3574	3	0.00
22/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3524	3	3524	3	0.00
22/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3549	3	3549	3	0.00
22/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	291	0	291	0	0.00
22/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	295	0	295	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
22/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	287	0	287	0	0.00
22/02/2023	R186 On 02-November-23			Bond Future	8.69	108.4766	8.6854	108.4766	10.00
22/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2686	2	2686	2	0.00
22/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2666	2	2666	2	0.00
22/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4960	5	4960	5	0.00
22/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2707	2	2707	2	0.00
22/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2218	2	2218	2	1,715.00
22/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	753	1	753	1	0.00
22/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	297	0	297	0	1,715.00
22/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	942	1	942	1	0.00
22/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	767	1	767	1	0.00
22/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	760	1	760	1	0.00
22/02/2023	R186 On 01-February-24			Bond Future	8.76	105.3016	8.7575	105.3016	0.00
22/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2845	3	2845	3	0.00
22/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2808	3	2808	3	0.00
22/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2826	3	2826	3	0.00
22/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	915	1	915	1	0.00
22/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	928	1	928	1	0.00
22/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	921	1	921	1	0.00
22/02/2023	R186 On 02-May-24			Bond Future	8.88	107.2806	8.8802	107.2806	0.00
22/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	660	1	660	1	0.00
22/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	668	1	668	1	0.00
22/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	676	1	676	1	0.00
22/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2748	3	2748	3	0.00
22/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2764	3	2764	3	0.00
22/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2780	3	2780	3	0.00
22/02/2023	R197 On 04-May-23			Bond Future	335.73	335.7452	335.7329	335.7452	309.00
22/02/2023	R197 On 03-August-23			Bond Future	333.39	333.4000	333.3871	333.4000	0.00
22/02/2023	R197 On 02-November-23			Bond Future	339.98	339.9914	339.9802	339.9914	0.00
22/02/2023	R202 On 04-May-23			Bond Future	248.08	248.9282	248.0792	248.9282	4,960.00
22/02/2023	R202 On 03-August-23			Bond Future	248.22	249.0890	248.2229	249.0890	460.00
22/02/2023	R202 On 02-November-23			Bond Future	253.13	254.0139	253.1320	254.0139	0.00
22/02/2023	R202 On 01-February-24			Bond Future	253.25	254.1435	253.2458	254.1435	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
22/02/2023	R202 On 02-May-24			Bond Future	258.07	258.9865	258.0744	258.9865	0.00
22/02/2023	R209 On 04-May-23			Bond Future	11.41	65.7705	11.4140	65.7705	19,631.00
22/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	882	1	882	1	2,500.00
22/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2023	2	2023	2	1,000.00
22/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	5465	5	5465	5	0.00
22/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1088	1	1088	1	0.00
22/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	60	0	60	0	500.00
22/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	273	0	273	0	4,500.00
22/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1048	1	1048	1	0.00
22/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1068	1	1068	1	0.00
22/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2655	3	2655	3	0.00
22/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2687	3	2687	3	0.00
22/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	5045	5	5045	5	0.00
22/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1597	2	1597	2	0.00
22/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	7647	8	7647	8	0.00
22/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2624	3	2624	3	0.00
22/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	365	0	365	0	8,500.00
22/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2986	3	2986	3	8,250.00
22/02/2023	R209 On 03-August-23			Bond Future	11.53	67.0650	11.5257	67.0650	1,690.00
22/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4026	4	4026	4	0.00
22/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1105	1	1105	1	1,800.00
22/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	3966	4	3966	4	0.00
22/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	3996	4	3996	4	0.00
22/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	379	0	379	0	1,800.00
22/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	8476	9	8476	9	0.00
22/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1995	2	1995	2	0.00
22/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	5325	6	5325	6	0.00
22/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	2029	2	2029	2	0.00
22/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	2012	2	2012	2	0.00
22/02/2023	R209 On 02-November-23			Bond Future	11.64	65.2246	11.6450	65.2246	3,854.00
22/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2638	2	2638	2	0.00
22/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2593	2	2593	2	0.00
22/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2615	2	2615	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	4106	4	4106	4	0.00
22/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	4133	4	4133	4	0.00
22/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	4079	4	4079	4	0.00
22/02/2023	R209 On 01-February-24			Bond Future	11.77	66.5043	11.7680	66.5043	0.00
22/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	4905	5	4905	5	0.00
22/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	4933	5	4933	5	0.00
22/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	4960	5	4960	5	0.00
22/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3233	3	3233	3	0.00
22/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3251	3	3251	3	0.00
22/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3270	3	3270	3	0.00
22/02/2023	R209 On 02-May-24			Bond Future	11.91	64.6056	11.9090	64.6056	0.00
22/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2518	2	2518	2	0.00
22/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2481	2	2481	2	0.00
22/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2499	2	2499	2	0.00
22/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	6010	6	6010	6	0.00
22/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	6041	6	6041	6	0.00
22/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5978	6	5978	6	0.00
22/02/2023	R210 On 04-May-23			Bond Future	222.83	222.5602	222.8317	222.5602	386.00
22/02/2023	R210 On 03-August-23			Bond Future	227.27	226.9943	227.2708	226.9943	300.00
22/02/2023	R210 On 02-November-23			Bond Future	228.63	228.3425	228.6259	228.3425	0.00
22/02/2023	R210 On 01-February-24			Bond Future	233.17	232.8768	233.1670	232.8768	0.00
22/02/2023	R210 On 02-May-24			Bond Future	234.40	234.1032	234.4017	234.1032	0.00
22/02/2023	R213 On 04-May-23			Bond Future	10.61	82.0249	10.6137	82.0249	33,973.00
22/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1772	2	1772	2	0.00
22/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1799	2	1799	2	0.00
22/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	1826	2	1826	2	0.00
22/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1206	1	1206	1	0.00
22/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1224	1	1224	1	0.00
22/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1242	1	1242	1	0.00
22/02/2023	R213 On 03-August-23			Bond Future	10.73	83.6393	10.7284	83.6393	0.00
22/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	4891	5	4891	5	0.00
22/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	4923	5	4923	5	0.00
22/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	4955	5	4955	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
22/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	1071	1	1071	1	0.00
22/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	1061	1	1061	1	0.00
22/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	1081	1	1081	1	0.00
22/02/2023	R213 On 02-November-23			Bond Future	10.86	81.7220	10.8587	81.7220	1,121.00
22/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3384	3	3384	3	0.00
22/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3409	3	3409	3	0.00
22/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3435	3	3435	3	0.00
22/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2269	2	2269	2	0.00
22/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2286	2	2286	2	0.00
22/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2303	2	2303	2	0.00
22/02/2023	R213 On 01-February-24			Bond Future	11.00	83.3259	11.0005	83.3259	0.00
22/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	4990	5	4990	5	0.00
22/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	4935	5	4935	5	0.00
22/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	4963	5	4963	5	0.00
22/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	2042	2	2042	2	0.00
22/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	2055	2	2055	2	0.00
22/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	2030	2	2030	2	0.00
22/02/2023	R213 On 02-May-24			Bond Future	11.16	81.3423	11.1590	81.3423	0.00
22/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1723	2	1723	2	0.00
22/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1738	2	1738	2	0.00
22/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1753	2	1753	2	0.00
22/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5363	6	5363	6	0.00
22/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5391	6	5391	6	0.00
22/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5420	6	5420	6	0.00
22/02/2023	R214 On 04-May-23			Bond Future	11.63	62.5666	11.6277	62.5666	22,856.00
22/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1284	1	1284	1	0.00
22/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1240	1	1240	1	0.00
22/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1262	1	1262	1	0.00
22/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2614	3	2614	3	0.00
22/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2645	3	2645	3	0.00
22/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2582	3	2582	3	0.00
22/02/2023	R214 On 03-August-23			Bond Future	11.73	63.7980	11.7343	63.7980	2,980.00
22/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4237	4	4237	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
22/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4175	4	4175	4	0.00
22/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4206	4	4206	4	0.00
22/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	2149	2	2149	2	0.00
22/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	2166	2	2166	2	0.00
22/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	2131	2	2131	2	0.00
22/02/2023	R214 On 02-November-23			Bond Future	11.85	61.7466	11.8498	61.7466	0.00
22/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2579	2	2579	2	0.00
22/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	2624	2	2624	2	0.00
22/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	2601	2	2601	2	0.00
22/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4602	5	4602	5	0.00
22/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4632	5	4632	5	0.00
22/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4572	5	4572	5	0.00
22/02/2023	R214 On 01-February-24			Bond Future	11.97	62.9583	11.9718	62.9583	0.00
22/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	4685	4	4685	4	0.00
22/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	4712	4	4712	4	0.00
22/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	4739	4	4739	4	0.00
22/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3824	4	3824	4	0.00
22/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3845	4	3845	4	0.00
22/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3866	4	3866	4	0.00
22/02/2023	R214 On 02-May-24			Bond Future	12.10	60.8444	12.1015	60.8444	0.00
22/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	2916	3	2916	3	0.00
22/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	2876	3	2876	3	0.00
22/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	2896	3	2896	3	0.00
22/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	6078	6	6078	6	0.00
22/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	6110	6	6110	6	0.00
22/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	6046	6	6046	6	0.00
22/02/2023	R248 On 04-May-23			Bond Future	11.72	77.2848	11.7199	77.2848	235,196.00
22/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1309	1	1309	1	0.00
22/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1286	1	1286	1	0.00
22/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	120	0	120	0	1,500.00
22/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	809	1	809	1	1,500.00
22/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1334	1	1334	1	0.00
22/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3747	4	3747	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
22/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	9379	10	9379	10	0.00
22/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3833	4	3833	4	0.00
22/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3790	4	3790	4	0.00
22/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4929	5	4929	5	0.00
22/02/2023	R248 On 03-August-23			Bond Future	11.83	78.8059	11.8298	78.8059	0.00
22/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	4654	4	4654	4	0.00
22/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	4618	4	4618	4	0.00
22/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	4691	4	4691	4	0.00
22/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2977	3	2977	3	0.00
22/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	3025	3	3025	3	0.00
22/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	3001	3	3001	3	0.00
22/02/2023	R248 On 02-November-23			Bond Future	11.95	75.9062	11.9485	75.9062	0.00
22/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3129	3	3129	3	0.00
22/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3102	3	3102	3	0.00
22/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3075	3	3075	3	0.00
22/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	6037	6	6037	6	0.00
22/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	6113	6	6113	6	0.00
22/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	6075	6	6075	6	0.00
22/02/2023	R248 On 01-February-24			Bond Future	12.07	77.3956	12.0741	77.3956	13,000.00
22/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	5402	5	5402	5	0.00
22/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5370	5	5370	5	0.00
22/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5338	5	5338	5	0.00
22/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4943	5	4943	5	0.00
22/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4916	5	4916	5	0.00
22/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4889	5	4889	5	0.00
22/02/2023	R248 On 02-May-24			Bond Future	12.21	74.4112	12.2073	74.4112	0.00
22/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3353	3	3353	3	0.00
22/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3329	3	3329	3	0.00
22/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3305	3	3305	3	0.00
22/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7877	8	7877	8	0.00
22/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7960	8	7960	8	0.00
22/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7919	8	7919	8	0.00