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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
24/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	2025 On 04-May-23			Bond Future	169.21	169.1512	169.2110	169.1512	5,381.00
24/02/2023	2025 On 03-August-23			Bond Future	170.85	170.7929	170.8535	170.7929	214.00
24/02/2023	2025 On 02-November-23			Bond Future	174.35	174.2852	174.3469	174.2852	0.00
24/02/2023	2025 On 01-February-24			Bond Future	176.27	176.2108	176.2724	176.2108	0.00
24/02/2023	2025 On 02-May-24			Bond Future	179.79	179.7314	179.7948	179.7314	0.00
24/02/2023	2029 On 04-May-23			Bond Future	120.57	121.3240	120.5739	121.3240	1,115.00
24/02/2023	2029 On 03-August-23			Bond Future	122.98	123.7429	122.9779	123.7429	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
24/02/2023	2029 On 02-November-23			Bond Future	124.17	124.9542	124.1731	124.9542	0.00
24/02/2023	2029 On 01-February-24			Bond Future	126.81	127.6076	126.8097	127.6076	0.00
24/02/2023	2029 On 02-May-24			Bond Future	127.99	128.8076	127.9936	128.8076	0.00
24/02/2023	2030 On 04-May-23			Bond Future	10.20	91.6687	10.2023	91.6687	85,258.00
24/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	279	0	279	0	150.00
24/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7789	8	7789	8	0.00
24/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9563	10	9563	10	0.00
24/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9831	10	9831	10	0.00
24/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2577	3	2577	3	350.00
24/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6152	6	6152	6	0.00
24/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2226	2	2226	2	0.00
24/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	40	0	40	0	388.00
24/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	365	0	365	0	479.00
24/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5070	5	5070	5	0.00
24/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2164	2	2164	2	0.00
24/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2195	2	2195	2	0.00
24/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	495	1	495	1	388.00
24/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	1867	2	1867	2	479.00
24/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	851	1	851	1	1,080.00
24/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1760	2	1760	2	0.00
24/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	902	1	902	1	0.00
24/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2404	2	2404	2	0.00
24/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	748	1	748	1	0.00
24/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	761	1	761	1	0.00
24/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	171	0	171	0	150.00
24/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2780	3	2780	3	0.00
24/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5468	5	5468	5	0.00
24/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3110	3	3110	3	0.00
24/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	735	1	735	1	0.00
24/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	99	0	99	0	388.00
24/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	607	1	607	1	0.00
24/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	12	0	12	0	350.00
24/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	14	0	14	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
24/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	44	0	44	0	1,080.00
24/02/2023	2030 On 03-August-23			Bond Future	10.32	89.4673	10.3202	89.4673	11,931.00
24/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5075	5	5075	5	0.00
24/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9327	9	9327	9	0.00
24/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10384	10	10384	10	0.00
24/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5042	5	5042	5	0.00
24/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2283	2	2283	2	1,012.00
24/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	2922	3	2922	3	350.00
24/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5010	5	5010	5	0.00
24/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	738	1	738	1	0.00
24/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1512	1	1512	1	0.00
24/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	723	1	723	1	0.00
24/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	103	0	103	0	350.00
24/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	166	0	166	0	1,012.00
24/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1939	2	1939	2	0.00
24/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	730	1	730	1	0.00
24/02/2023	2030 On 02-November-23			Bond Future	10.43	91.2761	10.4262	91.2761	0.00
24/02/2023	2030 On 02-November-23	11.57	Call	Bond Future	5612	0	5612	0	0.00
24/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3435	3	3435	3	0.00
24/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3382	3	3382	3	0.00
24/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3409	3	3409	3	0.00
24/02/2023	2030 On 02-November-23	10.07	Call	Bond Future	1750	0	1750	0	800.00
24/02/2023	2030 On 02-November-23	9.57	Call	Bond Future	1006	0	1006	0	800.00
24/02/2023	2030 On 02-November-23	9.57	Put	Bond Future	4683	0	4683	0	0.00
24/02/2023	2030 On 02-November-23	10.07	Put	Bond Future	3257	0	3257	0	0.00
24/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1820	2	1820	2	0.00
24/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1834	2	1834	2	0.00
24/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1805	2	1805	2	0.00
24/02/2023	2030 On 02-November-23	11.57	Put	Bond Future	981	0	981	0	800.00
24/02/2023	2030 On 01-February-24			Bond Future	10.53	89.1891	10.5258	89.1891	0.00
24/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4934	5	4934	5	0.00
24/02/2023	2030 On 01-February-24	12.10	Call	Bond Future	7100	0	7100	0	0.00
24/02/2023	2030 On 01-February-24	10.07	Call	Bond Future	1922	0	1922	0	400.00

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24/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	4795	5	4795	5	0.00
24/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4906	5	4906	5	0.00
24/02/2023	2030 On 01-February-24	9.57	Call	Bond Future	1179	0	1179	0	400.00
24/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	4962	5	4962	5	0.00
24/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1688	2	1688	2	1,360.00
24/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	4143	4	4143	4	0.00
24/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1623	2	1623	2	0.00
24/02/2023	2030 On 01-February-24	12.10	Put	Bond Future	999	0	999	0	400.00
24/02/2023	2030 On 01-February-24	9.57	Put	Bond Future	5158	0	5158	0	0.00
24/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1644	2	1644	2	0.00
24/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1688	2	1688	2	1,360.00
24/02/2023	2030 On 01-February-24	10.07	Put	Bond Future	3792	0	3792	0	0.00
24/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1634	2	1634	2	0.00
24/02/2023	2030 On 02-May-24			Bond Future	10.67	90.9474	10.6680	90.9474	0.00
24/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1541	2	1541	2	0.00
24/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1513	2	1513	2	0.00
24/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1527	2	1527	2	0.00
24/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4920	5	4920	5	0.00
24/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4947	5	4947	5	0.00
24/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4893	5	4893	5	0.00
24/02/2023	2032 On 04-May-23			Bond Future	10.80	86.5096	10.7997	86.5096	184,140.00
24/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	119	0	119	0	6,500.00
24/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	233	0	233	0	730.00
24/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2195	2	2195	2	0.00
24/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1795	2	1795	2	0.00
24/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1824	2	1824	2	0.00
24/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	532	1	532	1	500.00
24/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1136	1	1136	1	400.00
24/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	938	1	938	1	730.00
24/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1854	2	1854	2	0.00
24/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2391	2	2391	2	0.00
24/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1305	1	1305	1	0.00
24/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	97	0	97	0	500.00

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24/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3499	4	3499	4	400.00
24/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12101	12	12101	12	0.00
24/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	11	0	11	0	400.00
24/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	5129	5	5129	5	0.00
24/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1082	1	1082	1	730.00
24/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1397	1	1397	1	0.00
24/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2323	2	2323	2	0.00
24/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2055	2	2055	2	0.00
24/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3121	3	3121	3	0.00
24/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1418	1	1418	1	0.00
24/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1439	1	1439	1	0.00
24/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1185	1	1185	1	13,000.00
24/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1864	2	1864	2	500.00
24/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4265	4	4265	4	0.00
24/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	665	1	665	1	0.00
24/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5381	5	5381	5	0.00
24/02/2023	2032 On 03-August-23			Bond Future	10.92	88.2134	10.9178	88.2134	2,600.00
24/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5264	5	5264	5	0.00
24/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5299	5	5299	5	0.00
24/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5333	5	5333	5	0.00
24/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5794	6	5794	6	5,000.00
24/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1334	1	1334	1	1,500.00
24/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	518	1	518	1	1,500.00
24/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7398	7	7398	7	0.00
24/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4473	4	4473	4	0.00
24/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1099	1	1099	1	0.00
24/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1240	1	1240	1	0.00
24/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1251	1	1251	1	0.00
24/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1263	1	1263	1	0.00
24/02/2023	2032 On 02-November-23			Bond Future	11.03	85.8370	11.0346	85.8370	0.00
24/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3674	4	3674	4	0.00
24/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3646	4	3646	4	0.00
24/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3702	4	3702	4	0.00

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24/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2715	3	2715	3	0.00
24/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2754	3	2754	3	0.00
24/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2735	3	2735	3	0.00
24/02/2023	2032 On 01-February-24			Bond Future	11.14	87.6416	11.1439	87.6416	0.00
24/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5500	6	5500	6	0.00
24/02/2023	2032 On 01-February-24	12.62	Call	Bond Future	8002	8	8002	8	0.00
24/02/2023	2032 On 01-February-24	10.76	Call	Bond Future	2602	3	2602	3	1,200.00
24/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5439	5	5439	5	0.00
24/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5469	5	5469	5	0.00
24/02/2023	2032 On 01-February-24	10.01	Call	Bond Future	1346	1	1346	1	1,200.00
24/02/2023	2032 On 01-February-24	10.01	Put	Bond Future	6935	7	6935	7	0.00
24/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2260	2	2260	2	0.00
24/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2274	2	2274	2	0.00
24/02/2023	2032 On 01-February-24	10.76	Put	Bond Future	4443	4	4443	4	0.00
24/02/2023	2032 On 01-February-24	12.62	Put	Bond Future	1383	1	1383	1	1,200.00
24/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2246	2	2246	2	0.00
24/02/2023	2032 On 02-May-24			Bond Future	11.29	85.2123	11.2853	85.2123	0.00
24/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2243	2	2243	2	0.00
24/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2225	2	2225	2	0.00
24/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2261	2	2261	2	0.00
24/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5686	6	5686	6	0.00
24/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5747	6	5747	6	0.00
24/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5717	6	5717	6	0.00
24/02/2023	2033 On 04-May-23			Bond Future	114.88	114.7253	114.8786	114.7253	1,540.00
24/02/2023	2033 On 03-August-23			Bond Future	117.17	117.0126	117.1691	117.0126	6,141.00
24/02/2023	2033 On 02-November-23			Bond Future	118.16	117.9972	118.1563	117.9972	0.00
24/02/2023	2033 On 01-February-24			Bond Future	120.67	120.5027	120.6651	120.5027	0.00
24/02/2023	2033 On 02-May-24			Bond Future	121.63	121.4669	121.6320	121.4669	0.00
24/02/2023	2037 On 04-May-23			Bond Future	11.50	81.4516	11.5033	81.4516	62,663.00
24/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	808	1	808	1	400.00
24/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11508	11	11508	11	0.00
24/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1433	1	1433	1	0.00
24/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2876	3	2876	3	400.00

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24/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	675	1	675	1	703.00
24/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1382	1	1382	1	0.00
24/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3483	3	3483	3	0.00
24/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1407	1	1407	1	0.00
24/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2535	3	2535	3	0.00
24/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	49	0	49	0	400.00
24/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2568	3	2568	3	0.00
24/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	3966	4	3966	4	0.00
24/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3611	4	3611	4	0.00
24/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1302	1	1302	1	0.00
24/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2501	3	2501	3	0.00
24/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1020	1	1020	1	703.00
24/02/2023	2037 On 03-August-23			Bond Future	11.63	78.7985	11.6287	78.7985	74,072.00
24/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4861	5	4861	5	0.00
24/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	594	1	594	1	1,800.00
24/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1573	1	1573	1	1,800.00
24/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4825	5	4825	5	0.00
24/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4789	5	4789	5	0.00
24/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2077	2	2077	2	0.00
24/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2059	2	2059	2	0.00
24/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5254	5	5254	5	0.00
24/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8673	9	8673	9	0.00
24/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2041	2	2041	2	0.00
24/02/2023	2037 On 02-November-23			Bond Future	11.74	80.3916	11.7436	80.3916	0.00
24/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3231	3	3231	3	0.00
24/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3259	3	3259	3	0.00
24/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3286	3	3286	3	0.00
24/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4319	5	4319	5	0.00
24/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4290	4	4290	4	0.00
24/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4261	4	4261	4	0.00
24/02/2023	2037 On 01-February-24			Bond Future	11.86	77.8256	11.8551	77.8256	0.00
24/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5888	6	5888	6	0.00
24/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5920	6	5920	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
24/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5953	6	5953	6	0.00
24/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3417	4	3417	4	0.00
24/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3436	4	3436	4	0.00
24/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3456	4	3456	4	0.00
24/02/2023	2037 On 02-May-24			Bond Future	11.99	79.3588	11.9926	79.3588	0.00
24/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3242	3	3242	3	0.00
24/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3288	3	3288	3	0.00
24/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3265	3	3265	3	0.00
24/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6314	7	6314	7	0.00
24/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6348	7	6348	7	0.00
24/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6280	6	6280	6	0.00
24/02/2023	2038 On 04-May-23			Bond Future	127.45	127.2946	127.4496	127.2946	4,625.00
24/02/2023	2038 On 03-August-23			Bond Future	128.04	127.8856	128.0431	127.8856	0.00
24/02/2023	2038 On 02-November-23			Bond Future	130.66	130.5004	130.6613	130.5004	0.00
24/02/2023	2038 On 01-February-24			Bond Future	131.44	131.2747	131.4372	131.2747	0.00
24/02/2023	2038 On 02-May-24			Bond Future	134.06	133.8965	134.0627	133.8965	0.00
24/02/2023	2040 On 04-May-23			Bond Future	11.57	82.8676	11.5699	82.8676	51,278.00
24/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	69	0	69	0	388.00
24/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	361	0	361	0	486.00
24/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	593	0	593	0	388.00
24/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10621	10	10621	10	0.00
24/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1846	2	1846	2	486.00
24/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3967	3	3967	3	0.00
24/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	769	1	769	1	684.00
24/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1640	1	1640	1	0.00
24/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1669	1	1669	1	0.00
24/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7360	7	7360	7	0.00
24/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1697	1	1697	1	0.00
24/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	2577	3	2577	3	0.00
24/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1057	1	1057	1	684.00
24/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	331	0	331	0	388.00
24/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	108	0	108	0	486.00
24/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	5874	6	5874	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
24/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	2612	3	2612	3	0.00
24/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	2647	3	2647	3	0.00
24/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4248	5	4248	5	0.00
24/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2410	3	2410	3	0.00
24/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	4809	5	4809	5	0.00
24/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	9585	10	9585	10	0.00
24/02/2023	2040 On 03-August-23			Bond Future	11.69	79.9919	11.6905	79.9919	95,820.00
24/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5272	5	5272	5	0.00
24/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5233	5	5233	5	0.00
24/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5311	5	5311	5	0.00
24/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2110	2	2110	2	0.00
24/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2148	2	2148	2	0.00
24/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2129	2	2129	2	0.00
24/02/2023	2040 On 02-November-23			Bond Future	11.80	81.6092	11.8007	81.6092	0.00
24/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3513	3	3513	3	0.00
24/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3483	3	3483	3	0.00
24/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3454	3	3454	3	0.00
24/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	4801	5	4801	5	0.00
24/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	4736	5	4736	5	0.00
24/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	4769	5	4769	5	0.00
24/02/2023	2040 On 01-February-24			Bond Future	11.91	78.8185	11.9074	78.8185	6.00
24/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6251	6	6251	6	0.00
24/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6216	6	6216	6	0.00
24/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6182	6	6182	6	0.00
24/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	3737	4	3737	4	0.00
24/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	3715	4	3715	4	0.00
24/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	3693	4	3693	4	0.00
24/02/2023	2040 On 02-May-24			Bond Future	12.04	80.3710	12.0382	80.3710	0.00
24/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3897	4	3897	4	0.00
24/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3846	4	3846	4	0.00
24/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3871	4	3871	4	0.00
24/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6391	7	6391	7	0.00
24/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6461	7	6461	7	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
24/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6426	7	6426	7	0.00
24/02/2023	2044 On 04-May-23			Bond Future	11.62	79.3225	11.6211	79.3225	55,656.00
24/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1612	1	1612	1	0.00
24/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2650	2	2650	2	0.00
24/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3623	3	3623	3	0.00
24/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4700	4	4700	4	0.00
24/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1557	1	1557	1	0.00
24/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1584	1	1584	1	0.00
24/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	2874	3	2874	3	0.00
24/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	1842	2	1842	2	4,423.00
24/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	2911	3	2911	3	0.00
24/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	887	1	887	1	1,798.00
24/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1288	2	1288	2	4,423.00
24/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	2837	3	2837	3	0.00
24/02/2023	2044 On 03-August-23			Bond Future	11.74	76.5023	11.7364	76.5023	21,473.00
24/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	5027	5	5027	5	0.00
24/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3525	3	3525	3	0.00
24/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4394	4	4394	4	0.00
24/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4989	5	4989	5	0.00
24/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4951	5	4951	5	0.00
24/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2451	3	2451	3	0.00
24/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2430	3	2430	3	0.00
24/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	2785	3	2785	3	4,754.00
24/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3441	4	3441	4	3,076.00
24/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2409	3	2409	3	0.00
24/02/2023	2044 On 02-November-23			Bond Future	11.84	78.0490	11.8414	78.0490	0.00
24/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3401	3	3401	3	0.00
24/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3372	3	3372	3	0.00
24/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3430	3	3430	3	0.00
24/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5122	6	5122	6	0.00
24/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5191	6	5191	6	0.00
24/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5156	6	5156	6	0.00
24/02/2023	2044 On 01-February-24			Bond Future	11.94	75.3087	11.9431	75.3087	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
24/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5951	6	5951	6	0.00
24/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5917	5	5917	5	0.00
24/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5986	6	5986	6	0.00
24/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	3942	4	3942	4	0.00
24/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	3989	4	3989	4	0.00
24/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	3965	4	3965	4	0.00
24/02/2023	2044 On 02-May-24			Bond Future	12.07	76.7919	12.0669	76.7919	0.00
24/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3975	4	3975	4	0.00
24/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3948	4	3948	4	0.00
24/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	4001	4	4001	4	0.00
24/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6414	7	6414	7	0.00
24/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6486	7	6486	7	0.00
24/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6450	7	6450	7	0.00
24/02/2023	2046 On 04-May-23			Bond Future	111.88	110.4627	111.8846	110.4627	17,308.00
24/02/2023	2046 On 03-August-23			Bond Future	114.12	112.6652	114.1153	112.6652	0.00
24/02/2023	2046 On 02-November-23			Bond Future	114.38	112.8965	114.3754	112.8965	0.00
24/02/2023	2046 On 01-February-24			Bond Future	116.80	115.2942	116.8043	115.2942	0.00
24/02/2023	2046 On 02-May-24			Bond Future	117.02	115.4758	117.0158	115.4758	0.00
24/02/2023	2050 On 04-May-23			Bond Future	114.11	113.1157	114.1141	113.1157	13,316.00
24/02/2023	2050 On 03-August-23			Bond Future	114.22	113.2014	114.2193	113.2014	0.00
24/02/2023	2050 On 02-November-23			Bond Future	116.55	115.5161	116.5548	115.5161	0.00
24/02/2023	2050 On 01-February-24			Bond Future	116.80	115.7447	116.8039	115.7447	0.00
24/02/2023	2050 On 02-May-24			Bond Future	119.14	118.0561	119.1368	118.0561	0.00
24/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	AL37 On 04-May-23			Index Future	874.72	876.3720	874.7170	876.3720	0.00
24/02/2023	AL37 On 03-August-23			Index Future	891.95	893.6330	891.9450	893.6330	0.00
24/02/2023	AL37 On 02-November-23			Index Future	909.98	911.6970	909.9750	911.6970	0.00
24/02/2023	AL37 On 01-February-24			Index Future	929.09	930.8510	929.0920	930.8510	0.00
24/02/2023	AL37 On 02-May-24			Index Future	947.47	949.2640	947.4730	949.2640	0.00
24/02/2023	AL7T On 04-May-23			Index Future	1005.14	1004.8520	1005.1410	1004.8520	0.00
24/02/2023	AL7T On 03-August-23			Index Future	1024.94	1024.6430	1024.9390	1024.6430	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
24/02/2023	AL7T On 02-November-23			Index Future	1045.66	1045.3560	1045.6570	1045.3560	0.00
24/02/2023	AL7T On 01-February-24			Index Future	1067.62	1067.3180	1067.6240	1067.3180	0.00
24/02/2023	AL7T On 02-May-24			Index Future	1088.75	1088.4310	1088.7460	1088.4310	0.00
24/02/2023	ALBI On 04-May-23			Index Future	886.70	884.2490	886.7000	884.2490	100.00
24/02/2023	ALBI On 03-August-23			Index Future	904.17	901.6650	904.1650	901.6650	0.00
24/02/2023	ALBI On 02-November-23			Index Future	922.44	919.8920	922.4410	919.8920	0.00
24/02/2023	ALBI On 01-February-24			Index Future	941.82	939.2180	941.8200	939.2180	0.00
24/02/2023	ALBI On 02-May-24			Index Future	960.45	957.7970	960.4530	957.7970	0.00
24/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2023	ES33 On 04-May-23			Bond Future	12.19	73.6461	12.1868	73.6461	0.00
24/02/2023	ES33 On 03-August-23			Bond Future	12.34	75.1144	12.3435	75.1144	350.00
24/02/2023	ES33 On 02-November-23			Bond Future	12.50	72.8557	12.5031	72.8557	0.00
24/02/2023	ES33 On 01-February-24			Bond Future	12.66	74.4036	12.6617	74.4036	0.00
24/02/2023	ES33 On 02-May-24			Bond Future	12.85	72.0927	12.8480	72.0927	0.00
24/02/2023	ES42 On 04-May-23			Bond Future	12.49	71.0439	12.4893	71.0439	0.00
24/02/2023	ES42 On 03-August-23			Bond Future	12.63	72.4603	12.6298	72.4603	4,000.00
24/02/2023	ES42 On 02-November-23			Bond Future	12.77	69.6796	12.7724	69.6796	0.00
24/02/2023	ES42 On 01-February-24			Bond Future	12.91	71.1605	12.9071	71.1605	0.00
24/02/2023	ES42 On 02-May-24			Bond Future	13.07	68.3176	13.0690	68.3176	0.00
24/02/2023	GOVI On 04-May-23			GOVI	874.09	871.7240	874.0860	871.7240	835.00
24/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	212060	19	212060	19	0.00
24/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	212160	19	212160	19	0.00
24/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	212260	19	212260	19	0.00
24/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 03-August-23			GOVI	891.30	888.8930	891.3020	888.8930	0.00
24/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	540720	52	540720	52	0.00
24/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	540920	52	540920	52	0.00
24/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	540820	52	540820	52	0.00
24/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-November-23			GOVI	909.32	906.8610	909.3190	906.8610	0.00
24/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	235190	21	235190	21	0.00
24/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	235090	21	235090	21	0.00
24/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	234990	21	234990	21	0.00
24/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 01-February-24			GOVI	928.42	925.9140	928.4220	925.9140	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
24/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	484420	46	484420	46	0.00
24/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	484320	46	484320	46	0.00
24/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	484220	46	484220	46	0.00
24/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-May-24			GOVI	946.79	944.2300	946.7900	944.2300	0.00
24/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	41800	7	41800	7	0.00
24/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	41900	7	41900	7	0.00
24/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	42000	7	42000	7	0.00
24/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2023	IGOV On 04-May-23			Index Future	323.96	322.7390	323.9550	322.7390	655.00
24/02/2023	IGOV On 03-August-23			Index Future	330.41	329.1730	330.4140	329.1730	0.00
24/02/2023	IGOV On 02-November-23			Index Future	337.17	335.9040	337.1700	335.9040	0.00
24/02/2023	IGOV On 01-February-24			Index Future	344.33	343.0360	344.3280	343.0360	0.00
24/02/2023	IGOV On 02-May-24			Index Future	351.21	349.8950	351.2140	349.8950	0.00
24/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.53	92.4750	7.5250	92.4750	0.00
24/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.73	92.2650	7.7250	92.2650	0.00
24/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.2000	7.7900	92.2000	0.00
24/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.0750	7.9150	92.0750	0.00
24/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.95	92.0400	7.9500	92.0400	0.00
24/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.04	91.9600	8.0400	91.9600	0.00
24/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	75.00
24/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.09	91.9450	8.0850	91.9450	272.00
24/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.07	91.9650	8.0650	91.9650	0.00
24/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.02	92.0000	8.0200	92.0000	0.00
24/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.98	92.0400	7.9800	92.0400	68.00
24/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.94	92.0750	7.9350	92.0750	0.00
24/02/2023	R035 On 04-May-23			Bond Future	11.26	85.9994	11.2576	85.9994	158,965.00
24/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	59	0	59	0	388.00
24/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	335	0	335	0	491.00
24/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3919	4	3919	4	0.00
24/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	4207	4	4207	4	0.00
24/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1855	2	1855	2	0.00
24/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	10162	10	10162	10	0.00
24/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6817	7	6817	7	0.00
24/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1797	2	1797	2	0.00
24/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1825	2	1825	2	0.00
24/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	537	0	537	0	388.00
24/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1391	1	1391	1	770.00
24/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1711	2	1711	2	491.00
24/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	474	0	474	0	770.00
24/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4672	5	4672	5	0.00
24/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2593	3	2593	3	0.00
24/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4429	5	4429	5	0.00
24/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2071	2	2071	2	0.00
24/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	303	0	303	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
24/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	86	0	86	0	491.00
24/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2215	2	2215	2	0.00
24/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	796	1	796	1	770.00
24/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2128	2	2128	2	0.00
24/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2099	2	2099	2	0.00
24/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	888	1	888	1	1,035.00
24/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5336	6	5336	6	0.00
24/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8702	9	8702	9	0.00
24/02/2023	R035 On 03-August-23			Bond Future	11.38	87.6933	11.3760	87.6933	6,761.00
24/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	5131	5	5131	5	0.00
24/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	5168	5	5168	5	0.00
24/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5205	5	5205	5	0.00
24/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1799	2	1799	2	0.00
24/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1815	2	1815	2	0.00
24/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1831	2	1831	2	0.00
24/02/2023	R035 On 02-November-23			Bond Future	11.50	84.9617	11.4963	84.9617	0.00
24/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3582	3	3582	3	0.00
24/02/2023	R035 On 02-November-23	10.62	Call	Bond Future	1679	0	1679	0	400.00
24/02/2023	R035 On 02-November-23	12.85	Call	Bond Future	8494	0	8494	0	0.00
24/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3525	3	3525	3	0.00
24/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3553	3	3553	3	0.00
24/02/2023	R035 On 02-November-23	11.12	Call	Bond Future	2750	0	2750	0	400.00
24/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	3975	4	3975	4	0.00
24/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4002	4	4002	4	0.00
24/02/2023	R035 On 02-November-23	12.85	Put	Bond Future	1480	0	1480	0	400.00
24/02/2023	R035 On 02-November-23	10.62	Put	Bond Future	6709	0	6709	0	0.00
24/02/2023	R035 On 02-November-23	11.12	Put	Bond Future	4860	0	4860	0	0.00
24/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	3948	4	3948	4	0.00
24/02/2023	R035 On 01-February-24			Bond Future	11.61	86.7477	11.6137	86.7477	0.00
24/02/2023	R035 On 01-February-24	13.46	Call	Bond Future	10694	0	10694	0	0.00
24/02/2023	R035 On 01-February-24	11.12	Call	Bond Future	3098	0	3098	0	400.00
24/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	6137	6	6137	6	0.00
24/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6203	6	6203	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
24/02/2023	R035 On 01-February-24	10.62	Call	Bond Future	2084	0	2084	0	400.00
24/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	6170	6	6170	6	0.00
24/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3137	3	3137	3	0.00
24/02/2023	R035 On 01-February-24	10.62	Put	Bond Future	7702	0	7702	0	0.00
24/02/2023	R035 On 01-February-24	11.12	Put	Bond Future	5825	0	5825	0	0.00
24/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3156	3	3156	3	0.00
24/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3119	3	3119	3	0.00
24/02/2023	R035 On 01-February-24	13.46	Put	Bond Future	1509	0	1509	0	400.00
24/02/2023	R035 On 02-May-24			Bond Future	11.75	83.9536	11.7491	83.9536	0.00
24/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3199	3	3199	3	0.00
24/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3154	3	3154	3	0.00
24/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3176	3	3176	3	0.00
24/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6152	6	6152	6	0.00
24/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6185	6	6185	6	0.00
24/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6119	6	6119	6	0.00
24/02/2023	R186 On 04-May-23			Bond Future	8.68	109.8537	8.6754	109.8537	96,719.00
24/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	352	0	352	0	200.00
24/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1051	1	1051	1	0.00
24/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1071	1	1071	1	0.00
24/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1091	1	1091	1	0.00
24/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	584	0	584	0	0.00
24/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	573	0	573	0	0.00
24/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	596	0	596	0	0.00
24/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1353	1	1353	1	200.00
24/02/2023	R186 On 03-August-23			Bond Future	8.74	106.7128	8.7369	106.7128	0.00
24/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3274	4	3274	4	0.00
24/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3226	3	3226	3	0.00
24/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3250	4	3250	4	0.00
24/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	335	0	335	0	0.00
24/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	340	0	340	0	0.00
24/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	331	0	331	0	0.00
24/02/2023	R186 On 02-November-23			Bond Future	8.79	108.8702	8.7860	108.8702	1,171.00
24/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2477	3	2477	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
24/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2458	3	2458	3	0.00
24/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4709	5	4709	5	0.00
24/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2024	2	2024	2	1,715.00
24/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2497	3	2497	3	0.00
24/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	821	1	821	1	0.00
24/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	323	0	323	0	1,715.00
24/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	1027	1	1027	1	0.00
24/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	836	1	836	1	0.00
24/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	829	1	829	1	0.00
24/02/2023	R186 On 01-February-24			Bond Future	8.81	105.8522	8.8103	105.8522	0.00
24/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2734	3	2734	3	0.00
24/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2698	3	2698	3	0.00
24/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2716	3	2716	3	0.00
24/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	939	1	939	1	0.00
24/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	953	1	953	1	0.00
24/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	946	1	946	1	0.00
24/02/2023	R186 On 02-May-24			Bond Future	8.90	107.9396	8.8976	107.9396	0.00
24/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	633	1	633	1	0.00
24/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	641	1	641	1	0.00
24/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	649	1	649	1	0.00
24/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2761	3	2761	3	0.00
24/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2778	3	2778	3	0.00
24/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2794	3	2794	3	0.00
24/02/2023	R197 On 04-May-23			Bond Future	335.76	335.7607	335.7561	335.7607	309.00
24/02/2023	R197 On 03-August-23			Bond Future	333.41	333.4200	333.4146	333.4200	0.00
24/02/2023	R197 On 02-November-23			Bond Future	340.23	340.2376	340.2321	340.2376	0.00
24/02/2023	R202 On 04-May-23			Bond Future	249.41	248.3230	249.4075	248.3230	4,960.00
24/02/2023	R202 On 03-August-23			Bond Future	249.58	248.4750	249.5806	248.4750	460.00
24/02/2023	R202 On 02-November-23			Bond Future	254.68	253.5557	254.6838	253.5557	0.00
24/02/2023	R202 On 01-February-24			Bond Future	255.17	254.0215	255.1706	254.0215	0.00
24/02/2023	R202 On 02-May-24			Bond Future	260.27	259.0949	260.2679	259.0949	0.00
24/02/2023	R209 On 04-May-23			Bond Future	11.28	66.5691	11.2817	66.5691	19,631.00
24/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1024	1	1024	1	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2307	2	2307	2	2,250.00
24/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	5999	6	5999	6	0.00
24/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1258	1	1258	1	0.00
24/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	77	0	77	0	500.00
24/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	321	0	321	0	4,500.00
24/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1213	1	1213	1	0.00
24/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1235	1	1235	1	0.00
24/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2160	2	2160	2	0.00
24/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2189	2	2189	2	0.00
24/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4431	5	4431	5	0.00
24/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1219	1	1219	1	0.00
24/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	7002	7	7002	7	0.00
24/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2131	2	2131	2	0.00
24/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	236	0	236	0	9,750.00
24/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2465	3	2465	3	8,250.00
24/02/2023	R209 On 03-August-23			Bond Future	11.39	67.8802	11.3885	67.8802	1,690.00
24/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4373	4	4373	4	0.00
24/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1237	1	1237	1	1,800.00
24/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4310	4	4310	4	0.00
24/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4341	4	4341	4	0.00
24/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	450	0	450	0	1,800.00
24/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7870	8	7870	8	0.00
24/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1666	2	1666	2	0.00
24/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4780	5	4780	5	0.00
24/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1697	2	1697	2	0.00
24/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1681	2	1681	2	0.00
24/02/2023	R209 On 02-November-23			Bond Future	11.49	66.1012	11.4935	66.1012	1,567.00
24/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2898	3	2898	3	0.00
24/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2850	3	2850	3	0.00
24/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2874	3	2874	3	0.00
24/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3630	4	3630	4	0.00
24/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3655	4	3655	4	0.00
24/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3604	4	3604	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
24/02/2023	R209 On 01-February-24			Bond Future	11.59	67.4909	11.5916	67.4909	0.00
24/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5307	5	5307	5	0.00
24/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5336	5	5336	5	0.00
24/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5365	5	5365	5	0.00
24/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2796	3	2796	3	0.00
24/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2813	3	2813	3	0.00
24/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2830	3	2830	3	0.00
24/02/2023	R209 On 02-May-24			Bond Future	11.71	65.6722	11.7130	65.6722	0.00
24/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2899	3	2899	3	0.00
24/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2858	3	2858	3	0.00
24/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2879	3	2879	3	0.00
24/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5470	6	5470	6	0.00
24/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5500	6	5500	6	0.00
24/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5441	6	5441	6	0.00
24/02/2023	R210 On 04-May-23			Bond Future	223.26	222.8524	223.2604	222.8524	386.00
24/02/2023	R210 On 03-August-23			Bond Future	227.71	227.2955	227.7117	227.2955	300.00
24/02/2023	R210 On 02-November-23			Bond Future	229.23	228.8015	229.2251	228.8015	0.00
24/02/2023	R210 On 01-February-24			Bond Future	234.09	233.6603	234.0926	233.6603	0.00
24/02/2023	R210 On 02-May-24			Bond Future	235.55	235.1131	235.5535	235.1131	0.00
24/02/2023	R213 On 04-May-23			Bond Future	10.57	82.6481	10.5732	82.6481	33,973.00
24/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1822	2	1822	2	0.00
24/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1850	2	1850	2	0.00
24/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	1879	2	1879	2	0.00
24/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1073	1	1073	1	0.00
24/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1090	1	1090	1	0.00
24/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1107	1	1107	1	0.00
24/02/2023	R213 On 03-August-23			Bond Future	10.69	84.2759	10.6857	84.2759	0.00
24/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	4948	5	4948	5	0.00
24/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	4981	5	4981	5	0.00
24/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5014	5	5014	5	0.00
24/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	939	1	939	1	0.00
24/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	930	1	930	1	0.00
24/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	948	1	948	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2023	R213 On 02-November-23			Bond Future	10.80	82.4269	10.8013	82.4269	925.00
24/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3499	4	3499	4	0.00
24/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3525	4	3525	4	0.00
24/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3552	4	3552	4	0.00
24/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2136	2	2136	2	0.00
24/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2152	2	2152	2	0.00
24/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2169	2	2169	2	0.00
24/02/2023	R213 On 01-February-24			Bond Future	10.91	84.1594	10.9133	84.1594	0.00
24/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5147	5	5147	5	0.00
24/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5090	5	5090	5	0.00
24/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5118	5	5118	5	0.00
24/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1829	2	1829	2	0.00
24/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1841	2	1841	2	0.00
24/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1818	2	1818	2	0.00
24/02/2023	R213 On 02-May-24			Bond Future	11.05	82.2670	11.0493	82.2670	0.00
24/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1851	2	1851	2	0.00
24/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1867	2	1867	2	0.00
24/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1883	2	1883	2	0.00
24/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5043	5	5043	5	0.00
24/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5070	5	5070	5	0.00
24/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5098	5	5098	5	0.00
24/02/2023	R214 On 04-May-23			Bond Future	11.43	63.4992	11.4344	63.4992	22,856.00
24/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1615	1	1615	1	0.00
24/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1562	1	1562	1	0.00
24/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1589	1	1589	1	0.00
24/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	1931	2	1931	2	0.00
24/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	1958	2	1958	2	0.00
24/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	1904	2	1904	2	0.00
24/02/2023	R214 On 03-August-23			Bond Future	11.53	64.7498	11.5342	64.7498	2,980.00
24/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4795	4	4795	4	0.00
24/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4728	4	4728	4	0.00
24/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4761	4	4761	4	0.00
24/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1673	2	1673	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
24/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1688	2	1688	2	0.00
24/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1659	2	1659	2	0.00
24/02/2023	R214 On 02-November-23			Bond Future	11.63	62.7598	11.6344	62.7598	0.00
24/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	3023	3	3023	3	0.00
24/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	3074	3	3074	3	0.00
24/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	3049	3	3049	3	0.00
24/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	3984	4	3984	4	0.00
24/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	3956	4	3956	4	0.00
24/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	3929	4	3929	4	0.00
24/02/2023	R214 On 01-February-24			Bond Future	11.73	64.0791	11.7313	64.0791	0.00
24/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5192	5	5192	5	0.00
24/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5221	5	5221	5	0.00
24/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5250	5	5250	5	0.00
24/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3132	3	3132	3	0.00
24/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3150	3	3150	3	0.00
24/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3169	3	3169	3	0.00
24/02/2023	R214 On 02-May-24			Bond Future	11.84	62.0435	11.8409	62.0435	0.00
24/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3412	3	3412	3	0.00
24/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3390	3	3390	3	0.00
24/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3367	3	3367	3	0.00
24/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5319	6	5319	6	0.00
24/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5289	6	5289	6	0.00
24/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5259	6	5259	6	0.00
24/02/2023	R248 On 04-May-23			Bond Future	11.50	78.5019	11.5007	78.5019	235,188.00
24/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1696	1	1696	1	0.00
24/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1726	1	1726	1	0.00
24/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	189	0	189	0	1,500.00
24/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1098	1	1098	1	1,500.00
24/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1756	1	1756	1	0.00
24/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	2755	3	2755	3	0.00
24/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8034	9	8034	9	0.00
24/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	2792	3	2792	3	0.00
24/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	2829	3	2829	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
24/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	3804	4	3804	4	0.00
24/02/2023	R248 On 03-August-23			Bond Future	11.60	80.0481	11.6023	80.0481	0.00
24/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5489	5	5489	5	0.00
24/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5449	5	5449	5	0.00
24/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5529	5	5529	5	0.00
24/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2372	3	2372	3	0.00
24/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2412	3	2412	3	0.00
24/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2392	3	2392	3	0.00
24/02/2023	R248 On 02-November-23			Bond Future	11.70	77.2254	11.7043	77.2254	0.00
24/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3673	3	3673	3	0.00
24/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3643	3	3643	3	0.00
24/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3613	3	3613	3	0.00
24/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5056	5	5056	5	0.00
24/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5127	6	5127	6	0.00
24/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5091	5	5091	5	0.00
24/02/2023	R248 On 01-February-24			Bond Future	11.80	78.8489	11.8031	78.8489	13,000.00
24/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	6035	6	6035	6	0.00
24/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5999	6	5999	6	0.00
24/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5964	6	5964	6	0.00
24/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	3906	4	3906	4	0.00
24/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	3882	4	3882	4	0.00
24/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	3859	4	3859	4	0.00
24/02/2023	R248 On 02-May-24			Bond Future	11.91	75.9621	11.9146	75.9621	0.00
24/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3788	3	3788	3	0.00
24/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3760	3	3760	3	0.00
24/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3733	3	3733	3	0.00
24/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	6547	7	6547	7	0.00
24/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	6624	7	6624	7	0.00
24/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	6586	7	6586	7	0.00