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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
23/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	2025 On 04-May-23			Bond Future	169.15	168.9804	169.1512	168.9804	5,364.00
23/02/2023	2025 On 03-August-23			Bond Future	170.79	170.6163	170.7929	170.6163	214.00
23/02/2023	2025 On 02-November-23			Bond Future	174.29	173.9908	174.2852	173.9908	0.00
23/02/2023	2025 On 01-February-24			Bond Future	176.21	175.6730	176.2108	175.6730	0.00
23/02/2023	2025 On 02-May-24			Bond Future	179.73	179.0240	179.7314	179.0240	0.00
23/02/2023	2029 On 04-May-23			Bond Future	121.32	120.6971	121.3240	120.6971	1,045.00
23/02/2023	2029 On 03-August-23			Bond Future	123.74	123.1016	123.7429	123.1016	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
23/02/2023	2029 On 02-November-23			Bond Future	124.95	124.2182	124.9542	124.2182	0.00
23/02/2023	2029 On 01-February-24			Bond Future	127.61	126.6857	127.6076	126.6857	0.00
23/02/2023	2029 On 02-May-24			Bond Future	128.81	127.7539	128.8076	127.7539	0.00
23/02/2023	2030 On 04-May-23			Bond Future	10.19	91.4687	10.1880	91.4687	82,011.00
23/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	296	0	296	0	150.00
23/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7853	8	7853	8	0.00
23/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9627	9	9627	9	0.00
23/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9895	10	9895	10	0.00
23/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2631	3	2631	3	350.00
23/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6215	6	6215	6	0.00
23/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2278	2	2278	2	0.00
23/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	44	0	44	0	388.00
23/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	385	0	385	0	479.00
23/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5132	5	5132	5	0.00
23/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2216	2	2216	2	0.00
23/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2247	2	2247	2	0.00
23/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	520	1	520	1	388.00
23/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	1916	2	1916	2	479.00
23/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	885	1	885	1	1,080.00
23/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1730	2	1730	2	0.00
23/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	888	1	888	1	0.00
23/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2366	3	2366	3	0.00
23/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	736	1	736	1	0.00
23/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	749	1	749	1	0.00
23/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	169	0	169	0	150.00
23/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2737	3	2737	3	0.00
23/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5408	6	5408	6	0.00
23/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3064	3	3064	3	0.00
23/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	723	1	723	1	0.00
23/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	99	0	99	0	388.00
23/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	598	1	598	1	0.00
23/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	12	0	12	0	350.00
23/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	15	0	15	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
23/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	44	0	44	0	1,080.00
23/02/2023	2030 On 03-August-23			Bond Future	10.31	89.2619	10.3051	89.2619	11,865.00
23/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5132	5	5132	5	0.00
23/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9391	9	9391	9	0.00
23/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10448	10	10448	10	0.00
23/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5099	5	5099	5	0.00
23/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5066	5	5066	5	0.00
23/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2325	2	2325	2	1,012.00
23/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	2969	3	2969	3	350.00
23/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1494	2	1494	2	0.00
23/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	729	1	729	1	0.00
23/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	714	1	714	1	0.00
23/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	102	0	102	0	350.00
23/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	165	0	165	0	1,012.00
23/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1916	2	1916	2	0.00
23/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	722	1	722	1	0.00
23/02/2023	2030 On 02-November-23			Bond Future	10.41	91.0057	10.4103	91.0057	34.00
23/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3481	3	3481	3	0.00
23/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3454	3	3454	3	0.00
23/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3428	3	3428	3	0.00
23/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1814	2	1814	2	0.00
23/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1799	2	1799	2	0.00
23/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1784	2	1784	2	0.00
23/02/2023	2030 On 01-February-24			Bond Future	10.51	88.7872	10.5091	88.7872	0.00
23/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4956	5	4956	5	0.00
23/02/2023	2030 On 01-February-24	11.31	Call	Bond Future	4845	5	4845	5	0.00
23/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4984	5	4984	5	0.00
23/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	5012	5	5012	5	0.00
23/02/2023	2030 On 01-February-24	9.93	Call	Bond Future	1717	2	1717	2	1,360.00
23/02/2023	2030 On 01-February-24	9.93	Put	Bond Future	4105	4	4105	4	0.00
23/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1605	2	1605	2	0.00
23/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1616	2	1616	2	0.00
23/02/2023	2030 On 01-February-24	11.31	Put	Bond Future	1671	2	1671	2	1,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1627	2	1627	2	0.00
23/02/2023	2030 On 02-May-24			Bond Future	10.65	90.4562	10.6504	90.4562	0.00
23/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1567	1	1567	1	0.00
23/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1539	1	1539	1	0.00
23/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1553	1	1553	1	0.00
23/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	4877	5	4877	5	0.00
23/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	4904	5	4904	5	0.00
23/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	4850	5	4850	5	0.00
23/02/2023	2032 On 04-May-23			Bond Future	10.80	86.3105	10.8011	86.3105	184,383.00
23/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	122	0	122	0	6,500.00
23/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	238	0	238	0	730.00
23/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2202	2	2202	2	0.00
23/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1803	2	1803	2	0.00
23/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1832	2	1832	2	0.00
23/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	538	1	538	1	500.00
23/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	946	1	946	1	730.00
23/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1144	1	1144	1	400.00
23/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	1862	2	1862	2	0.00
23/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1313	1	1313	1	0.00
23/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2398	2	2398	2	0.00
23/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	100	0	100	0	500.00
23/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3504	3	3504	3	400.00
23/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12095	12	12095	12	0.00
23/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	12	0	12	0	400.00
23/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	5139	5	5139	5	0.00
23/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1096	1	1096	1	730.00
23/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1412	2	1412	2	0.00
23/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2070	2	2070	2	0.00
23/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2337	3	2337	3	0.00
23/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3135	3	3135	3	0.00
23/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1432	2	1432	2	0.00
23/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1453	2	1453	2	0.00
23/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1199	1	1199	1	13,000.00

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23/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1879	2	1879	2	500.00
23/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4276	4	4276	4	0.00
23/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	676	1	676	1	0.00
23/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5391	6	5391	6	0.00
23/02/2023	2032 On 03-August-23			Bond Future	10.92	88.0091	10.9192	88.0091	2,600.00
23/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5266	5	5266	5	0.00
23/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5301	5	5301	5	0.00
23/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1339	1	1339	1	1,500.00
23/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5336	5	5336	5	0.00
23/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5796	6	5796	6	5,000.00
23/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	522	1	522	1	1,500.00
23/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7409	8	7409	8	0.00
23/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1107	1	1107	1	0.00
23/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1249	1	1249	1	0.00
23/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4485	5	4485	5	0.00
23/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1261	1	1261	1	0.00
23/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1272	1	1272	1	0.00
23/02/2023	2032 On 02-November-23			Bond Future	11.04	85.5701	11.0361	85.5701	25.00
23/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3676	4	3676	4	0.00
23/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3648	4	3648	4	0.00
23/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3704	4	3704	4	0.00
23/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2724	3	2724	3	0.00
23/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2764	3	2764	3	0.00
23/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2744	3	2744	3	0.00
23/02/2023	2032 On 01-February-24			Bond Future	11.15	87.2495	11.1455	87.2495	0.00
23/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5500	5	5500	5	0.00
23/02/2023	2032 On 01-February-24	12.62	Call	Bond Future	8001	0	8001	0	0.00
23/02/2023	2032 On 01-February-24	10.76	Call	Bond Future	2604	0	2604	0	1,200.00
23/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5439	5	5439	5	0.00
23/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5470	5	5470	5	0.00
23/02/2023	2032 On 01-February-24	10.01	Call	Bond Future	1348	0	1348	0	1,200.00
23/02/2023	2032 On 01-February-24	10.01	Put	Bond Future	6944	0	6944	0	0.00
23/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2268	2	2268	2	0.00

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23/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2282	2	2282	2	0.00
23/02/2023	2032 On 01-February-24	10.76	Put	Bond Future	4452	0	4452	0	0.00
23/02/2023	2032 On 01-February-24	12.62	Put	Bond Future	1389	0	1389	0	1,200.00
23/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2253	2	2253	2	0.00
23/02/2023	2032 On 02-May-24			Bond Future	11.29	84.7342	11.2869	84.7342	0.00
23/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2244	2	2244	2	0.00
23/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2226	2	2226	2	0.00
23/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2262	2	2262	2	0.00
23/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5695	6	5695	6	0.00
23/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5756	6	5756	6	0.00
23/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5725	6	5725	6	0.00
23/02/2023	2033 On 04-May-23			Bond Future	114.73	113.8063	114.7253	113.8063	1,540.00
23/02/2023	2033 On 03-August-23			Bond Future	117.01	116.0735	117.0126	116.0735	6,141.00
23/02/2023	2033 On 02-November-23			Bond Future	118.00	116.9621	117.9972	116.9621	0.00
23/02/2023	2033 On 01-February-24			Bond Future	120.50	119.2855	120.5027	119.2855	0.00
23/02/2023	2033 On 02-May-24			Bond Future	121.47	120.1190	121.4669	120.1190	0.00
23/02/2023	2037 On 04-May-23			Bond Future	11.56	80.9359	11.5613	80.9359	63,003.00
23/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	727	1	727	1	400.00
23/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11184	11	11184	11	0.00
23/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1309	1	1309	1	0.00
23/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2682	2	2682	2	400.00
23/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	605	1	605	1	703.00
23/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1261	1	1261	1	0.00
23/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3268	3	3268	3	0.00
23/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1285	1	1285	1	0.00
23/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2746	3	2746	3	0.00
23/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	60	0	60	0	400.00
23/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2782	3	2782	3	0.00
23/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4229	5	4229	5	0.00
23/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3864	4	3864	4	0.00
23/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1441	2	1441	2	0.00
23/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2711	3	2711	3	0.00
23/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1138	1	1138	1	703.00

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23/02/2023	2037 On 03-August-23			Bond Future	11.69	78.2713	11.6890	78.2713	74,072.00
23/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4650	4	4650	4	0.00
23/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1471	1	1471	1	1,800.00
23/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	546	0	546	0	1,800.00
23/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4580	4	4580	4	0.00
23/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4615	4	4615	4	0.00
23/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2190	2	2190	2	0.00
23/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2209	3	2209	3	0.00
23/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8966	9	8966	9	0.00
23/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5492	6	5492	6	0.00
23/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2171	2	2171	2	0.00
23/02/2023	2037 On 02-November-23			Bond Future	11.81	79.8002	11.8061	79.8002	0.00
23/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3075	3	3075	3	0.00
23/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3102	3	3102	3	0.00
23/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3129	3	3129	3	0.00
23/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4511	5	4511	5	0.00
23/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4481	5	4481	5	0.00
23/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4451	5	4451	5	0.00
23/02/2023	2037 On 01-February-24			Bond Future	11.92	77.1112	11.9201	77.1112	0.00
23/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5679	5	5679	5	0.00
23/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5711	5	5711	5	0.00
23/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5743	5	5743	5	0.00
23/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3561	4	3561	4	0.00
23/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3581	4	3581	4	0.00
23/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3602	4	3602	4	0.00
23/02/2023	2037 On 02-May-24			Bond Future	12.06	78.5594	12.0603	78.5594	0.00
23/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3097	3	3097	3	0.00
23/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3141	3	3141	3	0.00
23/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3119	3	3119	3	0.00
23/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6530	7	6530	7	0.00
23/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6564	7	6564	7	0.00
23/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6495	7	6495	7	0.00
23/02/2023	2038 On 04-May-23			Bond Future	127.29	125.9160	127.2946	125.9160	4,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	2038 On 03-August-23			Bond Future	127.89	126.4776	127.8856	126.4776	0.00
23/02/2023	2038 On 02-November-23			Bond Future	130.50	128.9790	130.5004	128.9790	0.00
23/02/2023	2038 On 01-February-24			Bond Future	131.27	129.5449	131.2747	129.5449	0.00
23/02/2023	2038 On 02-May-24			Bond Future	133.90	132.0147	133.8965	132.0147	0.00
23/02/2023	2040 On 04-May-23			Bond Future	11.68	82.3158	11.6844	82.3158	51,278.00
23/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	49	0	49	0	388.00
23/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	275	0	275	0	486.00
23/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	464	0	464	0	388.00
23/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	9948	9	9948	9	0.00
23/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1546	1	1546	1	486.00
23/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1389	1	1389	1	0.00
23/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3492	3	3492	3	0.00
23/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	611	1	611	1	684.00
23/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1363	1	1363	1	0.00
23/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	6745	6	6745	6	0.00
23/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1414	1	1414	1	0.00
23/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3003	3	3003	3	0.00
23/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1292	2	1292	2	684.00
23/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	425	1	425	1	388.00
23/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	144	0	144	0	486.00
23/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6497	7	6497	7	0.00
23/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3079	4	3079	4	0.00
23/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4800	5	4800	5	0.00
23/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3041	4	3041	4	0.00
23/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2819	3	2819	3	0.00
23/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5390	6	5390	6	0.00
23/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	10275	11	10275	11	0.00
23/02/2023	2040 On 03-August-23			Bond Future	11.81	79.4279	11.8094	79.4279	95,832.00
23/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	4815	5	4815	5	0.00
23/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	4778	5	4778	5	0.00
23/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	4852	5	4852	5	0.00
23/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2375	3	2375	3	0.00
23/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2416	3	2416	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
23/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2395	3	2395	3	0.00
23/02/2023	2040 On 02-November-23			Bond Future	11.92	80.9794	11.9240	80.9794	84.00
23/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3179	3	3179	3	0.00
23/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3152	3	3152	3	0.00
23/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3124	3	3124	3	0.00
23/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5209	6	5209	6	0.00
23/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5141	6	5141	6	0.00
23/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5175	6	5175	6	0.00
23/02/2023	2040 On 01-February-24			Bond Future	12.04	78.0631	12.0354	78.0631	6.00
23/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	5805	6	5805	6	0.00
23/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	5739	6	5739	6	0.00
23/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	5772	6	5772	6	0.00
23/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4023	5	4023	5	0.00
23/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4046	5	4046	5	0.00
23/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4000	5	4000	5	0.00
23/02/2023	2040 On 02-May-24			Bond Future	12.17	79.5288	12.1711	79.5288	0.00
23/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3565	3	3565	3	0.00
23/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3540	3	3540	3	0.00
23/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3516	3	3516	3	0.00
23/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6827	7	6827	7	0.00
23/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6900	7	6900	7	0.00
23/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6863	7	6863	7	0.00
23/02/2023	2044 On 04-May-23			Bond Future	11.73	78.6386	11.7303	78.6386	55,657.00
23/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1353	1	1353	1	0.00
23/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4209	4	4209	4	0.00
23/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2291	2	2291	2	0.00
23/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3193	3	3193	3	0.00
23/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1328	1	1328	1	0.00
23/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1304	1	1304	1	0.00
23/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3344	4	3344	4	0.00
23/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3303	4	3303	4	0.00
23/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2168	3	2168	3	4,423.00
23/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1543	2	1543	2	4,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1081	1	1081	1	1,798.00
23/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3263	4	3263	4	0.00
23/02/2023	2044 On 03-August-23			Bond Future	11.85	75.8036	11.8498	75.8036	21,473.00
23/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4602	4	4602	4	0.00
23/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3179	3	3179	3	0.00
23/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4566	4	4566	4	0.00
23/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4000	4	4000	4	0.00
23/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4530	4	4530	4	0.00
23/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2729	3	2729	3	0.00
23/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3090	4	3090	4	4,754.00
23/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2706	3	2706	3	0.00
23/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3794	4	3794	4	3,076.00
23/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2684	3	2684	3	0.00
23/02/2023	2044 On 02-November-23			Bond Future	11.96	77.2842	11.9589	77.2842	0.00
23/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3090	3	3090	3	0.00
23/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3063	3	3063	3	0.00
23/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3118	3	3118	3	0.00
23/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5523	6	5523	6	0.00
23/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5595	6	5595	6	0.00
23/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5559	6	5559	6	0.00
23/02/2023	2044 On 01-February-24			Bond Future	12.06	74.4205	12.0649	74.4205	0.00
23/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5533	5	5533	5	0.00
23/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5500	5	5500	5	0.00
23/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5566	5	5566	5	0.00
23/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4250	5	4250	5	0.00
23/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4299	5	4299	5	0.00
23/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4274	5	4274	5	0.00
23/02/2023	2044 On 02-May-24			Bond Future	12.19	75.8176	12.1934	75.8176	0.00
23/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3651	3	3651	3	0.00
23/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3625	3	3625	3	0.00
23/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	3676	3	3676	3	0.00
23/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	6832	8	6832	8	0.00
23/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	6906	8	6906	8	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
23/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	6869	8	6869	8	0.00
23/02/2023	2046 On 04-May-23			Bond Future	110.46	110.0986	110.4627	110.0986	17,308.00
23/02/2023	2046 On 03-August-23			Bond Future	112.67	112.2918	112.6652	112.2918	0.00
23/02/2023	2046 On 02-November-23			Bond Future	112.90	112.4413	112.8965	112.4413	0.00
23/02/2023	2046 On 01-February-24			Bond Future	115.29	114.6745	115.2942	114.6745	0.00
23/02/2023	2046 On 02-May-24			Bond Future	115.48	114.7417	115.4758	114.7417	0.00
23/02/2023	2050 On 04-May-23			Bond Future	113.12	111.9224	113.1157	111.9224	13,316.00
23/02/2023	2050 On 03-August-23			Bond Future	113.20	111.9829	113.2014	111.9829	0.00
23/02/2023	2050 On 02-November-23			Bond Future	115.52	114.1975	115.5161	114.1975	0.00
23/02/2023	2050 On 01-February-24			Bond Future	115.74	114.2428	115.7447	114.2428	0.00
23/02/2023	2050 On 02-May-24			Bond Future	118.06	116.4206	118.0561	116.4206	0.00
23/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	AL37 On 04-May-23			Index Future	876.37	875.7600	876.3720	875.7600	0.00
23/02/2023	AL37 On 03-August-23			Index Future	893.63	892.9950	893.6330	892.9950	0.00
23/02/2023	AL37 On 02-November-23			Index Future	911.70	910.4520	911.6970	910.4520	0.00
23/02/2023	AL37 On 01-February-24			Index Future	930.85	928.3390	930.8510	928.3390	0.00
23/02/2023	AL37 On 02-May-24			Index Future	949.26	945.8640	949.2640	945.8640	0.00
23/02/2023	AL7T On 04-May-23			Index Future	1004.85	1002.4160	1004.8520	1002.4160	0.00
23/02/2023	AL7T On 03-August-23			Index Future	1024.64	1022.1430	1024.6430	1022.1430	0.00
23/02/2023	AL7T On 02-November-23			Index Future	1045.36	1042.1250	1045.3560	1042.1250	0.00
23/02/2023	AL7T On 01-February-24			Index Future	1067.32	1062.5980	1067.3180	1062.5980	0.00
23/02/2023	AL7T On 02-May-24			Index Future	1088.43	1082.6580	1088.4310	1082.6580	0.00
23/02/2023	ALBI On 04-May-23			Index Future	884.25	880.6790	884.2490	880.6790	100.00
23/02/2023	ALBI On 03-August-23			Index Future	901.67	898.0100	901.6650	898.0100	0.00
23/02/2023	ALBI On 02-November-23			Index Future	919.89	915.5660	919.8920	915.5660	0.00
23/02/2023	ALBI On 01-February-24			Index Future	939.22	933.5520	939.2180	933.5520	0.00
23/02/2023	ALBI On 02-May-24			Index Future	957.80	951.1770	957.7970	951.1770	0.00
23/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C025 On 31-January-25			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
23/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2023	ES33 On 04-May-23			Bond Future	12.25	73.3195	12.2506	73.3195	0.00
23/02/2023	ES33 On 03-August-23			Bond Future	12.41	74.7802	12.4100	74.7802	350.00
23/02/2023	ES33 On 02-November-23			Bond Future	12.57	72.4654	12.5725	72.4654	0.00
23/02/2023	ES33 On 01-February-24			Bond Future	12.73	73.9037	12.7341	73.9037	0.00
23/02/2023	ES33 On 02-May-24			Bond Future	12.92	71.5173	12.9236	71.5173	0.00
23/02/2023	ES42 On 04-May-23			Bond Future	12.59	70.5288	12.5889	70.5288	0.00
23/02/2023	ES42 On 03-August-23			Bond Future	12.73	71.9339	12.7333	71.9339	4,000.00
23/02/2023	ES42 On 02-November-23			Bond Future	12.88	69.0942	12.8801	69.0942	0.00
23/02/2023	ES42 On 01-February-24			Bond Future	13.02	70.4647	13.0190	70.4647	0.00
23/02/2023	ES42 On 02-May-24			Bond Future	13.19	67.5439	13.1857	67.5439	0.00
23/02/2023	GOVI On 04-May-23			GOVI	871.72	868.2120	871.7240	868.2120	836.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	188440	15	188440	15	0.00
23/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	188640	15	188640	15	0.00
23/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	188540	15	188540	15	0.00
23/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 03-August-23			GOVI	888.89	885.2980	888.8930	885.2980	0.00
23/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	516630	48	516630	48	0.00
23/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	516830	48	516830	48	0.00
23/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	516730	48	516730	48	0.00
23/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-November-23			GOVI	906.86	902.6050	906.8610	902.6050	0.00
23/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	210610	17	210610	17	0.00
23/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	210510	17	210510	17	0.00
23/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	210410	17	210410	17	0.00
23/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 01-February-24			GOVI	925.91	920.3370	925.9140	920.3370	0.00
23/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	459340	40	459340	40	0.00
23/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	459240	40	459240	40	0.00
23/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	459140	40	459140	40	0.00
23/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-May-24			GOVI	944.23	937.7120	944.2300	937.7120	0.00
23/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	67400	13	67400	13	0.00
23/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	67500	13	67500	13	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
23/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	67600	13	67600	13	0.00
23/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2023	IGOV On 04-May-23			Index Future	322.74	321.1110	322.7390	321.1110	655.00
23/02/2023	IGOV On 03-August-23			Index Future	329.17	327.5080	329.1730	327.5080	0.00
23/02/2023	IGOV On 02-November-23			Index Future	335.90	333.9860	335.9040	333.9860	0.00
23/02/2023	IGOV On 01-February-24			Index Future	343.04	340.6220	343.0360	340.6220	0.00
23/02/2023	IGOV On 02-May-24			Index Future	349.90	347.1260	349.8950	347.1260	0.00
23/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.53	92.4750	7.5250	92.4750	0.00
23/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.74	92.2650	7.7350	92.2650	0.00
23/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.80	92.2100	7.8000	92.2100	0.00
23/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.93	92.0850	7.9250	92.0850	0.00
23/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.96	92.0500	7.9600	92.0500	0.00
23/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.04	91.9900	8.0400	91.9900	0.00
23/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.06	91.9800	8.0600	91.9800	75.00
23/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.06	92.0350	8.0550	92.0350	272.00
23/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.04	92.0050	8.0350	92.0050	0.00
23/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.00	92.0600	8.0000	92.0600	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
23/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.96	92.1300	7.9600	92.1300	68.00
23/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.93	92.1750	7.9250	92.1750	0.00
23/02/2023	R035 On 04-May-23			Bond Future	11.31	85.6609	11.3104	85.6609	159,305.00
23/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	52	0	52	0	388.00
23/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	300	0	300	0	491.00
23/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	3714	4	3714	4	0.00
23/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	3994	4	3994	4	0.00
23/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1723	2	1723	2	0.00
23/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	9875	10	9875	10	0.00
23/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6558	6	6558	6	0.00
23/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1668	2	1668	2	0.00
23/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1696	2	1696	2	0.00
23/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	485	0	485	0	388.00
23/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1284	1	1284	1	770.00
23/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1587	1	1587	1	491.00
23/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	427	0	427	0	770.00
23/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4927	5	4927	5	0.00
23/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2787	3	2787	3	0.00
23/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4679	5	4679	5	0.00
23/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2241	2	2241	2	0.00
23/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	345	0	345	0	388.00
23/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	101	0	101	0	491.00
23/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2393	3	2393	3	0.00
23/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	886	1	886	1	770.00
23/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2301	3	2301	3	0.00
23/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2271	2	2271	2	0.00
23/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	985	1	985	1	1,035.00
23/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5603	6	5603	6	0.00
23/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8997	9	8997	9	0.00
23/02/2023	R035 On 03-August-23			Bond Future	11.43	87.3467	11.4310	87.3467	6,761.00
23/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	4934	5	4934	5	0.00
23/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	4971	5	4971	5	0.00
23/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5007	5	5007	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
23/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1909	2	1909	2	0.00
23/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1925	2	1925	2	0.00
23/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1942	2	1942	2	0.00
23/02/2023	R035 On 02-November-23			Bond Future	11.55	84.5509	11.5534	84.5509	123.00
23/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3432	3	3432	3	0.00
23/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3377	3	3377	3	0.00
23/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3404	3	3404	3	0.00
23/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4140	4	4140	4	0.00
23/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4168	4	4168	4	0.00
23/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4113	4	4113	4	0.00
23/02/2023	R035 On 01-February-24			Bond Future	11.67	86.2106	11.6732	86.2106	0.00
23/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6008	6	6008	6	0.00
23/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	5943	6	5943	6	0.00
23/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	5976	6	5976	6	0.00
23/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3264	4	3264	4	0.00
23/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3283	4	3283	4	0.00
23/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3245	4	3245	4	0.00
23/02/2023	R035 On 02-May-24			Bond Future	11.81	83.3299	11.8111	83.3299	0.00
23/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3067	3	3067	3	0.00
23/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3045	3	3045	3	0.00
23/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3023	3	3023	3	0.00
23/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6382	7	6382	7	0.00
23/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6348	7	6348	7	0.00
23/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6314	7	6314	7	0.00
23/02/2023	R186 On 04-May-23			Bond Future	8.58	109.8916	8.5804	109.8916	96,219.00
23/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	455	0	455	0	200.00
23/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1265	1	1265	1	0.00
23/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1243	1	1243	1	0.00
23/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1286	1	1286	1	0.00
23/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	478	0	478	0	0.00
23/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	487	0	487	0	0.00
23/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	468	0	468	0	0.00
23/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1157	1	1157	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	R186 On 03-August-23			Bond Future	8.63	106.7498	8.6335	106.7498	0.00
23/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3531	4	3531	4	0.00
23/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3482	4	3482	4	0.00
23/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3506	4	3506	4	0.00
23/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	285	0	285	0	0.00
23/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	289	0	289	0	0.00
23/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	282	0	282	0	0.00
23/02/2023	R186 On 02-November-23			Bond Future	8.67	108.8355	8.6728	108.8355	10.00
23/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2695	3	2695	3	0.00
23/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4981	5	4981	5	0.00
23/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2675	3	2675	3	0.00
23/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2224	2	2224	2	1,715.00
23/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2716	3	2716	3	0.00
23/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	727	1	727	1	0.00
23/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	741	1	741	1	0.00
23/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	283	0	283	0	1,715.00
23/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	914	1	914	1	0.00
23/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	734	1	734	1	0.00
23/02/2023	R186 On 01-February-24			Bond Future	8.69	105.6682	8.6857	105.6682	0.00
23/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2955	3	2955	3	0.00
23/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2917	3	2917	3	0.00
23/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2936	3	2936	3	0.00
23/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	841	1	841	1	0.00
23/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	853	1	853	1	0.00
23/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	847	1	847	1	0.00
23/02/2023	R186 On 02-May-24			Bond Future	8.76	107.6552	8.7594	107.6552	0.00
23/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	732	1	732	1	0.00
23/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	741	1	741	1	0.00
23/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	749	1	749	1	0.00
23/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2537	3	2537	3	0.00
23/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2552	3	2552	3	0.00
23/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2568	3	2568	3	0.00
23/02/2023	R197 On 04-May-23			Bond Future	335.76	335.7329	335.7607	335.7329	309.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	R197 On 03-August-23			Bond Future	333.42	333.3871	333.4200	333.3871	0.00
23/02/2023	R197 On 02-November-23			Bond Future	340.24	339.9802	340.2376	339.9802	0.00
23/02/2023	R202 On 04-May-23			Bond Future	248.32	248.0792	248.3230	248.0792	4,960.00
23/02/2023	R202 On 03-August-23			Bond Future	248.48	248.2229	248.4750	248.2229	460.00
23/02/2023	R202 On 02-November-23			Bond Future	253.56	253.1320	253.5557	253.1320	0.00
23/02/2023	R202 On 01-February-24			Bond Future	254.02	253.2458	254.0215	253.2458	0.00
23/02/2023	R202 On 02-May-24			Bond Future	259.09	258.0744	259.0949	258.0744	0.00
23/02/2023	R209 On 04-May-23			Bond Future	11.34	66.2229	11.3446	66.2229	19,631.00
23/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	921	1	921	1	2,500.00
23/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1139	1	1139	1	0.00
23/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2130	2	2130	2	1,000.00
23/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	5723	5	5723	5	0.00
23/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	65	0	65	0	500.00
23/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	280	0	280	0	4,500.00
23/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1097	1	1097	1	0.00
23/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1118	1	1118	1	0.00
23/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2358	3	2358	3	0.00
23/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2389	3	2389	3	0.00
23/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4706	5	4706	5	0.00
23/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1358	2	1358	2	0.00
23/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	7306	8	7306	8	0.00
23/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	276	0	276	0	8,500.00
23/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2328	3	2328	3	0.00
23/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2678	3	2678	3	8,250.00
23/02/2023	R209 On 03-August-23			Bond Future	11.45	67.5262	11.4536	67.5262	1,690.00
23/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4169	4	4169	4	0.00
23/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1146	1	1146	1	1,800.00
23/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4107	4	4107	4	0.00
23/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4138	4	4138	4	0.00
23/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	410	0	410	0	1,800.00
23/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	8152	8	8152	8	0.00
23/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1784	2	1784	2	0.00
23/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	5011	5	5011	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
23/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1816	2	1816	2	0.00
23/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1800	2	1800	2	0.00
23/02/2023	R209 On 02-November-23			Bond Future	11.56	65.6952	11.5610	65.6952	3,854.00
23/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2746	3	2746	3	0.00
23/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2699	3	2699	3	0.00
23/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2723	3	2723	3	0.00
23/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3807	4	3807	4	0.00
23/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3834	4	3834	4	0.00
23/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3781	4	3781	4	0.00
23/02/2023	R209 On 01-February-24			Bond Future	11.66	66.9844	11.6615	66.9844	0.00
23/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5105	5	5105	5	0.00
23/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5133	5	5133	5	0.00
23/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5161	5	5161	5	0.00
23/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	2928	3	2928	3	0.00
23/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	2945	3	2945	3	0.00
23/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	2962	3	2962	3	0.00
23/02/2023	R209 On 02-May-24			Bond Future	11.79	65.0956	11.7856	65.0956	0.00
23/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2758	3	2758	3	0.00
23/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2719	2	2719	2	0.00
23/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2739	2	2739	2	0.00
23/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5673	6	5673	6	0.00
23/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5703	6	5703	6	0.00
23/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5642	6	5642	6	0.00
23/02/2023	R210 On 04-May-23			Bond Future	222.85	222.8317	222.8524	222.8317	386.00
23/02/2023	R210 On 03-August-23			Bond Future	227.30	227.2708	227.2955	227.2708	300.00
23/02/2023	R210 On 02-November-23			Bond Future	228.80	228.6259	228.8015	228.6259	0.00
23/02/2023	R210 On 01-February-24			Bond Future	233.66	233.1670	233.6603	233.1670	0.00
23/02/2023	R210 On 02-May-24			Bond Future	235.11	234.4017	235.1131	234.4017	0.00
23/02/2023	R213 On 04-May-23			Bond Future	10.57	82.4447	10.5692	82.4447	33,973.00
23/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1843	2	1843	2	0.00
23/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1871	2	1871	2	0.00
23/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	1900	2	1900	2	0.00
23/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1076	1	1076	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
23/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1093	1	1093	1	0.00
23/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1110	1	1110	1	0.00
23/02/2023	R213 On 03-August-23			Bond Future	10.68	84.0672	10.6816	84.0672	0.00
23/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	4969	5	4969	5	0.00
23/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5001	5	5001	5	0.00
23/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5034	5	5034	5	0.00
23/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	940	1	940	1	0.00
23/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	931	1	931	1	0.00
23/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	950	1	950	1	0.00
23/02/2023	R213 On 02-November-23			Bond Future	10.80	82.1587	10.7969	82.1587	1,121.00
23/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3515	3	3515	3	0.00
23/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3542	3	3542	3	0.00
23/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3568	3	3568	3	0.00
23/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2134	2	2134	2	0.00
23/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2150	2	2150	2	0.00
23/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2166	2	2166	2	0.00
23/02/2023	R213 On 01-February-24			Bond Future	10.91	83.7717	10.9087	83.7717	0.00
23/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5164	5	5164	5	0.00
23/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5107	5	5107	5	0.00
23/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5136	5	5136	5	0.00
23/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1827	2	1827	2	0.00
23/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1839	2	1839	2	0.00
23/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1816	2	1816	2	0.00
23/02/2023	R213 On 02-May-24			Bond Future	11.04	81.7974	11.0446	81.7974	0.00
23/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1862	2	1862	2	0.00
23/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1878	2	1878	2	0.00
23/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1893	2	1893	2	0.00
23/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5034	5	5034	5	0.00
23/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5061	5	5061	5	0.00
23/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5089	5	5089	5	0.00
23/02/2023	R214 On 04-May-23			Bond Future	11.53	63.0075	11.5330	63.0075	22,856.00
23/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1387	1	1387	1	0.00
23/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1340	1	1340	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
23/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1363	1	1363	1	0.00
23/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2224	3	2224	3	0.00
23/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2253	3	2253	3	0.00
23/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2194	3	2194	3	0.00
23/02/2023	R214 On 03-August-23			Bond Future	11.64	64.2474	11.6361	64.2474	2,980.00
23/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4449	4	4449	4	0.00
23/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4384	4	4384	4	0.00
23/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4416	4	4416	4	0.00
23/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1857	2	1857	2	0.00
23/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1873	2	1873	2	0.00
23/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1841	2	1841	2	0.00
23/02/2023	R214 On 02-November-23			Bond Future	11.74	62.2052	11.7398	62.2052	0.00
23/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2776	3	2776	3	0.00
23/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	2825	3	2825	3	0.00
23/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	2801	3	2801	3	0.00
23/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4247	5	4247	5	0.00
23/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4275	5	4275	5	0.00
23/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4218	5	4218	5	0.00
23/02/2023	R214 On 01-February-24			Bond Future	11.84	63.4262	11.8404	63.4262	0.00
23/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	4868	5	4868	5	0.00
23/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	4896	5	4896	5	0.00
23/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	4925	5	4925	5	0.00
23/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3356	4	3356	4	0.00
23/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3376	4	3376	4	0.00
23/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3396	4	3396	4	0.00
23/02/2023	R214 On 02-May-24			Bond Future	11.95	61.3218	11.9538	61.3218	0.00
23/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3162	3	3162	3	0.00
23/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3119	3	3119	3	0.00
23/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3140	3	3140	3	0.00
23/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5601	6	5601	6	0.00
23/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5632	6	5632	6	0.00
23/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5570	6	5570	6	0.00
23/02/2023	R248 On 04-May-23			Bond Future	11.61	77.7962	11.6096	77.7962	235,196.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1422	1	1422	1	0.00
23/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1449	1	1449	1	0.00
23/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	143	0	143	0	1,500.00
23/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	898	1	898	1	1,500.00
23/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1475	1	1475	1	0.00
23/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3183	4	3183	4	0.00
23/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8696	9	8696	9	0.00
23/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3223	4	3223	4	0.00
23/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3264	4	3264	4	0.00
23/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4313	5	4313	5	0.00
23/02/2023	R248 On 03-August-23			Bond Future	11.72	79.3272	11.7152	79.3272	0.00
23/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5039	5	5039	5	0.00
23/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5001	5	5001	5	0.00
23/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5078	5	5078	5	0.00
23/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2643	3	2643	3	0.00
23/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2687	3	2687	3	0.00
23/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2665	3	2665	3	0.00
23/02/2023	R248 On 02-November-23			Bond Future	11.82	76.4380	11.8213	76.4380	0.00
23/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3340	3	3340	3	0.00
23/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3312	3	3312	3	0.00
23/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3284	3	3284	3	0.00
23/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5460	6	5460	6	0.00
23/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5535	6	5535	6	0.00
23/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5497	6	5497	6	0.00
23/02/2023	R248 On 01-February-24			Bond Future	11.92	77.9383	11.9244	77.9383	13,000.00
23/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	5599	5	5599	5	0.00
23/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5530	5	5530	5	0.00
23/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5565	5	5565	5	0.00
23/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4200	5	4200	5	0.00
23/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4225	5	4225	5	0.00
23/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4175	5	4175	5	0.00
23/02/2023	R248 On 02-May-24			Bond Future	12.04	74.9649	12.0404	74.9649	0.00
23/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3461	3	3461	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
23/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3435	3	3435	3	0.00
23/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3409	3	3409	3	0.00
23/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	6988	8	6988	8	0.00
23/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7068	8	7068	8	0.00
23/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7028	8	7028	8	0.00