



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/02/2023 TO: 17/02/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	2025 On 04-May-23			Bond Future	169.25	169.3896	169.2472	169.3896	5,364.00
17/02/2023	2025 On 03-August-23			Bond Future	170.89	171.0261	170.8884	171.0261	214.00
17/02/2023	2025 On 02-November-23			Bond Future	174.27	174.4223	174.2666	174.4223	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
17/02/2023	2025 On 01-February-24			Bond Future	175.95	176.1178	175.9517	176.1178	0.00
17/02/2023	2025 On 02-May-24			Bond Future	179.30	179.4616	179.3049	179.4616	0.00
17/02/2023	2029 On 04-May-23			Bond Future	121.31	121.5126	121.3094	121.5126	1,045.00
17/02/2023	2029 On 03-August-23			Bond Future	123.73	123.9284	123.7265	123.9284	728.00
17/02/2023	2029 On 02-November-23			Bond Future	124.85	125.0705	124.8538	125.0705	0.00
17/02/2023	2029 On 01-February-24			Bond Future	127.33	127.5591	127.3328	127.5591	0.00
17/02/2023	2029 On 02-May-24			Bond Future	128.41	128.6314	128.4102	128.6314	0.00
17/02/2023	2030 On 04-May-23			Bond Future	10.19	92.1070	91.6479	92.1070	82,165.00
17/02/2023	2030 On 04-May-23	9.58	Call	Bond Future	394	1	0	1	150.00
17/02/2023	2030 On 04-May-23	12.04	Call	Bond Future	7854	8	8	8	0.00
17/02/2023	2030 On 04-May-23	12.50	Call	Bond Future	9612	10	10	10	0.00
17/02/2023	2030 On 04-May-23	12.57	Call	Bond Future	9879	10	10	10	0.00
17/02/2023	2030 On 04-May-23	10.65	Call	Bond Future	2739	3	3	3	350.00
17/02/2023	2030 On 04-May-23	11.62	Call	Bond Future	6237	7	6	7	0.00
17/02/2023	2030 On 04-May-23	10.54	Call	Bond Future	2397	3	2	3	0.00
17/02/2023	2030 On 04-May-23	9.03	Call	Bond Future	71	0	0	0	388.00
17/02/2023	2030 On 04-May-23	9.67	Call	Bond Future	496	1	0	1	479.00
17/02/2023	2030 On 04-May-23	11.34	Call	Bond Future	5173	6	5	6	0.00
17/02/2023	2030 On 04-May-23	10.52	Call	Bond Future	2336	3	2	3	0.00
17/02/2023	2030 On 04-May-23	10.53	Call	Bond Future	2366	3	2	3	0.00
17/02/2023	2030 On 04-May-23	9.78	Call	Bond Future	645	1	1	1	388.00
17/02/2023	2030 On 04-May-23	10.42	Call	Bond Future	2044	3	2	3	479.00
17/02/2023	2030 On 04-May-23	10.00	Call	Bond Future	1024	1	1	1	1,080.00
17/02/2023	2030 On 04-May-23	10.00	Put	Bond Future	1889	2	2	2	0.00
17/02/2023	2030 On 04-May-23	10.42	Put	Bond Future	1037	1	1	1	0.00
17/02/2023	2030 On 04-May-23	9.78	Put	Bond Future	2511	2	3	2	0.00
17/02/2023	2030 On 04-May-23	10.53	Put	Bond Future	876	1	1	1	0.00
17/02/2023	2030 On 04-May-23	10.52	Put	Bond Future	890	1	1	1	0.00
17/02/2023	2030 On 04-May-23	11.34	Put	Bond Future	231	0	0	0	150.00
17/02/2023	2030 On 04-May-23	9.67	Put	Bond Future	2868	3	3	3	0.00
17/02/2023	2030 On 04-May-23	9.03	Put	Bond Future	5456	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	2030 On 04-May-23	9.58	Put	Bond Future	3183	3	3	3	0.00
17/02/2023	2030 On 04-May-23	10.54	Put	Bond Future	863	1	1	1	0.00
17/02/2023	2030 On 04-May-23	11.62	Put	Bond Future	142	0	0	0	388.00
17/02/2023	2030 On 04-May-23	10.65	Put	Bond Future	727	1	1	1	0.00
17/02/2023	2030 On 04-May-23	12.57	Put	Bond Future	17	0	0	0	350.00
17/02/2023	2030 On 04-May-23	12.50	Put	Bond Future	20	0	0	0	479.00
17/02/2023	2030 On 04-May-23	12.04	Put	Bond Future	66	0	0	0	1,080.00
17/02/2023	2030 On 03-August-23			Bond Future	10.31	89.9091	89.4448	89.9091	11,405.00
17/02/2023	2030 On 03-August-23	11.36	Call	Bond Future	5164	6	5	6	0.00
17/02/2023	2030 On 03-August-23	12.59	Call	Bond Future	9391	10	9	10	0.00
17/02/2023	2030 On 03-August-23	12.89	Call	Bond Future	10442	11	10	11	0.00
17/02/2023	2030 On 03-August-23	11.35	Call	Bond Future	5132	6	5	6	0.00
17/02/2023	2030 On 03-August-23	10.40	Call	Bond Future	2381	3	2	3	1,012.00
17/02/2023	2030 On 03-August-23	10.65	Call	Bond Future	3021	3	3	3	350.00
17/02/2023	2030 On 03-August-23	11.34	Call	Bond Future	5099	6	5	6	0.00
17/02/2023	2030 On 03-August-23	11.34	Put	Bond Future	785	1	1	1	0.00
17/02/2023	2030 On 03-August-23	10.65	Put	Bond Future	1568	2	2	2	0.00
17/02/2023	2030 On 03-August-23	11.36	Put	Bond Future	769	1	1	1	0.00
17/02/2023	2030 On 03-August-23	12.89	Put	Bond Future	119	0	0	0	350.00
17/02/2023	2030 On 03-August-23	12.59	Put	Bond Future	188	0	0	0	1,012.00
17/02/2023	2030 On 03-August-23	10.40	Put	Bond Future	1995	2	2	2	0.00
17/02/2023	2030 On 03-August-23	11.35	Put	Bond Future	777	1	1	1	0.00
17/02/2023	2030 On 02-November-23			Bond Future	10.43	91.6729	91.1914	91.6729	34.00
17/02/2023	2030 On 02-November-23	10.82	Call	Bond Future	3541	4	4	4	0.00
17/02/2023	2030 On 02-November-23	10.81	Call	Bond Future	3515	4	4	4	0.00
17/02/2023	2030 On 02-November-23	10.80	Call	Bond Future	3489	4	3	4	0.00
17/02/2023	2030 On 02-November-23	10.80	Put	Bond Future	1959	2	2	2	0.00
17/02/2023	2030 On 02-November-23	10.81	Put	Bond Future	1944	2	2	2	0.00
17/02/2023	2030 On 02-November-23	10.82	Put	Bond Future	1929	2	2	2	0.00
17/02/2023	2030 On 01-February-24			Bond Future	10.56	89.4706	88.9758	89.4706	0.00
17/02/2023	2030 On 01-February-24	11.35	Call	Bond Future	4858	5	5	5	0.00
17/02/2023	2030 On 01-February-24	11.36	Call	Bond Future	4885	5	5	5	0.00
17/02/2023	2030 On 01-February-24	11.37	Call	Bond Future	4913	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	2030 On 01-February-24	11.37	Put	Bond Future	1719	2	2	2	0.00
17/02/2023	2030 On 01-February-24	11.36	Put	Bond Future	1730	2	2	2	0.00
17/02/2023	2030 On 01-February-24	11.35	Put	Bond Future	1742	2	2	2	0.00
17/02/2023	2030 On 02-May-24			Bond Future	10.73	91.1442	90.6467	91.1442	0.00
17/02/2023	2030 On 02-May-24	9.83	Call	Bond Future	1539	2	2	2	0.00
17/02/2023	2030 On 02-May-24	9.81	Call	Bond Future	1511	2	2	2	0.00
17/02/2023	2030 On 02-May-24	9.82	Call	Bond Future	1525	2	2	2	0.00
17/02/2023	2030 On 02-May-24	9.82	Put	Bond Future	5150	5	5	5	0.00
17/02/2023	2030 On 02-May-24	9.81	Put	Bond Future	5177	5	5	5	0.00
17/02/2023	2030 On 02-May-24	9.83	Put	Bond Future	5122	5	5	5	0.00
17/02/2023	2032 On 04-May-23			Bond Future	10.79	86.9777	86.5637	86.9777	171,786.00
17/02/2023	2032 On 04-May-23	9.85	Call	Bond Future	186	0	0	0	6,500.00
17/02/2023	2032 On 04-May-23	10.03	Call	Bond Future	325	1	0	1	730.00
17/02/2023	2032 On 04-May-23	10.62	Call	Bond Future	1284	2	1	2	400.00
17/02/2023	2032 On 04-May-23	11.00	Call	Bond Future	2342	3	2	3	0.00
17/02/2023	2032 On 04-May-23	10.87	Call	Bond Future	1946	2	2	2	0.00
17/02/2023	2032 On 04-May-23	10.88	Call	Bond Future	1975	2	2	2	0.00
17/02/2023	2032 On 04-May-23	10.30	Call	Bond Future	657	1	1	1	500.00
17/02/2023	2032 On 04-May-23	10.53	Call	Bond Future	1082	1	1	1	730.00
17/02/2023	2032 On 04-May-23	10.69	Call	Bond Future	1455	2	1	2	0.00
17/02/2023	2032 On 04-May-23	9.80	Call	Bond Future	157	0	0	0	500.00
17/02/2023	2032 On 04-May-23	11.37	Call	Bond Future	3629	4	4	4	400.00
17/02/2023	2032 On 04-May-23	13.43	Call	Bond Future	12153	13	12	13	0.00
17/02/2023	2032 On 04-May-23	10.89	Call	Bond Future	2004	2	2	2	0.00
17/02/2023	2032 On 04-May-23	11.06	Call	Bond Future	2536	3	3	3	0.00
17/02/2023	2032 On 04-May-23	11.06	Put	Bond Future	1179	1	1	1	730.00
17/02/2023	2032 On 04-May-23	10.89	Put	Bond Future	1500	2	2	2	0.00
17/02/2023	2032 On 04-May-23	13.43	Put	Bond Future	16	0	0	0	400.00
17/02/2023	2032 On 04-May-23	9.85	Put	Bond Future	5149	5	5	5	0.00
17/02/2023	2032 On 04-May-23	10.53	Put	Bond Future	2419	2	2	2	0.00
17/02/2023	2032 On 04-May-23	10.30	Put	Bond Future	3199	3	3	3	0.00
17/02/2023	2032 On 04-May-23	10.88	Put	Bond Future	1521	2	2	2	0.00

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17/02/2023	2032 On 04-May-23	10.87	Put	Bond Future	1542	2	2	2	0.00
17/02/2023	2032 On 04-May-23	11.00	Put	Bond Future	1285	1	1	1	13,000.00
17/02/2023	2032 On 04-May-23	10.69	Put	Bond Future	1968	2	2	2	500.00
17/02/2023	2032 On 04-May-23	10.62	Put	Bond Future	2156	2	2	2	0.00
17/02/2023	2032 On 04-May-23	10.03	Put	Bond Future	4309	4	4	4	0.00
17/02/2023	2032 On 04-May-23	11.37	Put	Bond Future	747	1	1	1	0.00
17/02/2023	2032 On 04-May-23	9.80	Put	Bond Future	5394	5	5	5	0.00
17/02/2023	2032 On 03-August-23			Bond Future	10.91	88.6860	88.2676	88.6860	2,600.00
17/02/2023	2032 On 03-August-23	11.75	Call	Bond Future	5445	6	5	6	0.00
17/02/2023	2032 On 03-August-23	11.76	Call	Bond Future	5479	6	5	6	0.00
17/02/2023	2032 On 03-August-23	11.77	Call	Bond Future	5514	6	6	6	0.00
17/02/2023	2032 On 03-August-23	11.90	Call	Bond Future	5968	6	6	6	5,000.00
17/02/2023	2032 On 03-August-23	10.30	Call	Bond Future	1479	2	1	2	1,500.00
17/02/2023	2032 On 03-August-23	9.60	Call	Bond Future	580	1	1	1	1,500.00
17/02/2023	2032 On 03-August-23	9.60	Put	Bond Future	7412	7	7	7	0.00
17/02/2023	2032 On 03-August-23	10.30	Put	Bond Future	4570	4	5	4	0.00
17/02/2023	2032 On 03-August-23	11.90	Put	Bond Future	1226	1	1	1	0.00
17/02/2023	2032 On 03-August-23	11.77	Put	Bond Future	1373	1	1	1	0.00
17/02/2023	2032 On 03-August-23	11.76	Put	Bond Future	1385	1	1	1	0.00
17/02/2023	2032 On 03-August-23	11.75	Put	Bond Future	1397	1	1	1	0.00
17/02/2023	2032 On 02-November-23			Bond Future	11.04	86.2673	85.8328	86.2673	0.00
17/02/2023	2032 On 02-November-23	11.23	Call	Bond Future	3731	4	4	4	0.00
17/02/2023	2032 On 02-November-23	11.22	Call	Bond Future	3704	4	4	4	0.00
17/02/2023	2032 On 02-November-23	11.24	Call	Bond Future	3759	4	4	4	0.00
17/02/2023	2032 On 02-November-23	11.24	Put	Bond Future	2784	3	3	3	0.00
17/02/2023	2032 On 02-November-23	11.22	Put	Bond Future	2824	3	3	3	0.00
17/02/2023	2032 On 02-November-23	11.23	Put	Bond Future	2804	3	3	3	0.00
17/02/2023	2032 On 01-February-24			Bond Future	11.17	87.9632	87.5165	87.9632	0.00
17/02/2023	2032 On 01-February-24	11.85	Call	Bond Future	5465	6	5	6	0.00
17/02/2023	2032 On 01-February-24	11.84	Call	Bond Future	5435	6	5	6	0.00
17/02/2023	2032 On 01-February-24	11.83	Call	Bond Future	5404	6	5	6	0.00
17/02/2023	2032 On 01-February-24	11.83	Put	Bond Future	2372	2	2	2	0.00
17/02/2023	2032 On 01-February-24	11.84	Put	Bond Future	2358	2	2	2	0.00

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17/02/2023	2032 On 01-February-24	11.85	Put	Bond Future	2343	2	2	2	0.00
17/02/2023	2032 On 02-May-24			Bond Future	11.33	85.4533	85.0046	85.4533	0.00
17/02/2023	2032 On 02-May-24	10.55	Call	Bond Future	2104	2	2	2	0.00
17/02/2023	2032 On 02-May-24	10.54	Call	Bond Future	2087	2	2	2	0.00
17/02/2023	2032 On 02-May-24	10.56	Call	Bond Future	2121	2	2	2	0.00
17/02/2023	2032 On 02-May-24	10.56	Put	Bond Future	5762	6	6	6	0.00
17/02/2023	2032 On 02-May-24	10.54	Put	Bond Future	5825	6	6	6	0.00
17/02/2023	2032 On 02-May-24	10.55	Put	Bond Future	5794	6	6	6	0.00
17/02/2023	2033 On 04-May-23			Bond Future	114.80	115.0522	114.8030	115.0522	1,540.00
17/02/2023	2033 On 03-August-23			Bond Future	117.09	117.3394	117.0903	117.3394	6,141.00
17/02/2023	2033 On 02-November-23			Bond Future	118.00	118.2618	117.9975	118.2618	0.00
17/02/2023	2033 On 01-February-24			Bond Future	120.34	120.6150	120.3405	120.6150	0.00
17/02/2023	2033 On 02-May-24			Bond Future	121.19	121.4621	121.1911	121.4621	0.00
17/02/2023	2037 On 04-May-23			Bond Future	11.53	82.0397	81.6321	82.0397	56,647.00
17/02/2023	2037 On 04-May-23	11.03	Call	Bond Future	914	1	1	1	400.00
17/02/2023	2037 On 04-May-23	13.73	Call	Bond Future	11382	12	11	12	0.00
17/02/2023	2037 On 04-May-23	11.32	Call	Bond Future	1553	2	2	2	0.00
17/02/2023	2037 On 04-May-23	11.78	Call	Bond Future	2969	3	3	3	400.00
17/02/2023	2037 On 04-May-23	10.95	Call	Bond Future	776	1	1	1	703.00
17/02/2023	2037 On 04-May-23	11.30	Call	Bond Future	1502	2	2	2	0.00
17/02/2023	2037 On 04-May-23	11.94	Call	Bond Future	3557	4	4	4	0.00
17/02/2023	2037 On 04-May-23	11.31	Call	Bond Future	1527	2	2	2	0.00
17/02/2023	2037 On 04-May-23	11.31	Put	Bond Future	2808	3	3	3	0.00
17/02/2023	2037 On 04-May-23	13.73	Put	Bond Future	77	0	0	0	400.00
17/02/2023	2037 On 04-May-23	11.30	Put	Bond Future	2842	3	3	3	0.00
17/02/2023	2037 On 04-May-23	10.95	Put	Bond Future	4219	4	4	4	0.00
17/02/2023	2037 On 04-May-23	11.03	Put	Bond Future	3870	4	4	4	0.00
17/02/2023	2037 On 04-May-23	11.78	Put	Bond Future	1548	2	2	2	0.00
17/02/2023	2037 On 04-May-23	11.32	Put	Bond Future	2775	3	3	3	0.00
17/02/2023	2037 On 04-May-23	11.94	Put	Bond Future	1247	1	1	1	703.00
17/02/2023	2037 On 03-August-23			Bond Future	11.66	79.3935	78.9815	79.3935	74,072.00

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17/02/2023	2037 On 03-August-23	12.14	Call	Bond Future	4921	5	5	5	0.00
17/02/2023	2037 On 03-August-23	11.00	Call	Bond Future	1653	2	2	2	1,800.00
17/02/2023	2037 On 03-August-23	10.30	Call	Bond Future	626	1	1	1	1,800.00
17/02/2023	2037 On 03-August-23	12.13	Call	Bond Future	4885	5	5	5	0.00
17/02/2023	2037 On 03-August-23	12.12	Call	Bond Future	4850	5	5	5	0.00
17/02/2023	2037 On 03-August-23	12.12	Put	Bond Future	2296	2	2	2	0.00
17/02/2023	2037 On 03-August-23	12.13	Put	Bond Future	2277	2	2	2	0.00
17/02/2023	2037 On 03-August-23	10.30	Put	Bond Future	8863	9	9	9	0.00
17/02/2023	2037 On 03-August-23	11.00	Put	Bond Future	5491	6	5	6	0.00
17/02/2023	2037 On 03-August-23	12.14	Put	Bond Future	2259	2	2	2	0.00
17/02/2023	2037 On 02-November-23			Bond Future	11.78	80.9509	80.5235	80.9509	0.00
17/02/2023	2037 On 02-November-23	11.55	Call	Bond Future	3276	4	3	4	0.00
17/02/2023	2037 On 02-November-23	11.56	Call	Bond Future	3303	4	3	4	0.00
17/02/2023	2037 On 02-November-23	11.57	Call	Bond Future	3330	4	3	4	0.00
17/02/2023	2037 On 02-November-23	11.55	Put	Bond Future	4580	5	5	5	0.00
17/02/2023	2037 On 02-November-23	11.56	Put	Bond Future	4550	5	5	5	0.00
17/02/2023	2037 On 02-November-23	11.57	Put	Bond Future	4521	5	5	5	0.00
17/02/2023	2037 On 01-February-24			Bond Future	11.92	78.2872	77.8479	78.2872	0.00
17/02/2023	2037 On 01-February-24	12.31	Call	Bond Future	5856	6	6	6	0.00
17/02/2023	2037 On 01-February-24	12.32	Call	Bond Future	5887	6	6	6	0.00
17/02/2023	2037 On 01-February-24	12.33	Call	Bond Future	5919	6	6	6	0.00
17/02/2023	2037 On 01-February-24	12.33	Put	Bond Future	3715	4	4	4	0.00
17/02/2023	2037 On 01-February-24	12.32	Put	Bond Future	3735	4	4	4	0.00
17/02/2023	2037 On 01-February-24	12.31	Put	Bond Future	3756	4	4	4	0.00
17/02/2023	2037 On 02-May-24			Bond Future	12.07	79.7502	79.3085	79.7502	0.00
17/02/2023	2037 On 02-May-24	11.43	Call	Bond Future	3153	4	3	4	0.00
17/02/2023	2037 On 02-May-24	11.45	Call	Bond Future	3197	4	3	4	0.00
17/02/2023	2037 On 02-May-24	11.44	Call	Bond Future	3174	4	3	4	0.00
17/02/2023	2037 On 02-May-24	11.44	Put	Bond Future	6635	7	7	7	0.00
17/02/2023	2037 On 02-May-24	11.43	Put	Bond Future	6670	7	7	7	0.00
17/02/2023	2037 On 02-May-24	11.45	Put	Bond Future	6601	7	7	7	0.00
17/02/2023	2038 On 04-May-23			Bond Future	127.73	128.1818	127.7261	128.1818	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
17/02/2023	2038 On 03-August-23			Bond Future	128.32	128.7827	128.3237	128.7827	0.00
17/02/2023	2038 On 02-November-23			Bond Future	130.86	131.3398	130.8603	131.3398	0.00
17/02/2023	2038 On 01-February-24			Bond Future	131.46	131.9560	131.4614	131.9560	0.00
17/02/2023	2038 On 02-May-24			Bond Future	133.97	134.4601	133.9655	134.4601	0.00
17/02/2023	2040 On 04-May-23			Bond Future	11.64	83.2756	83.1581	83.2756	51,186.00
17/02/2023	2040 On 04-May-23	10.17	Call	Bond Future	84	0	0	0	388.00
17/02/2023	2040 On 04-May-23	10.73	Call	Bond Future	412	1	0	1	486.00
17/02/2023	2040 On 04-May-23	10.92	Call	Bond Future	649	1	1	1	388.00
17/02/2023	2040 On 04-May-23	13.45	Call	Bond Future	10286	10	10	10	0.00
17/02/2023	2040 On 04-May-23	11.48	Call	Bond Future	1875	2	2	2	486.00
17/02/2023	2040 On 04-May-23	11.42	Call	Bond Future	1705	2	2	2	0.00
17/02/2023	2040 On 04-May-23	12.05	Call	Bond Future	3883	4	4	4	0.00
17/02/2023	2040 On 04-May-23	11.03	Call	Bond Future	825	1	1	1	684.00
17/02/2023	2040 On 04-May-23	11.41	Call	Bond Future	1677	2	2	2	0.00
17/02/2023	2040 On 04-May-23	12.78	Call	Bond Future	7116	7	7	7	0.00
17/02/2023	2040 On 04-May-23	11.43	Call	Bond Future	1733	2	2	2	0.00
17/02/2023	2040 On 04-May-23	11.43	Put	Bond Future	3031	3	3	3	0.00
17/02/2023	2040 On 04-May-23	12.05	Put	Bond Future	1392	2	1	2	684.00
17/02/2023	2040 On 04-May-23	12.78	Put	Bond Future	506	1	1	1	388.00
17/02/2023	2040 On 04-May-23	13.45	Put	Bond Future	191	0	0	0	486.00
17/02/2023	2040 On 04-May-23	10.73	Put	Bond Future	6344	6	6	6	0.00
17/02/2023	2040 On 04-May-23	11.41	Put	Bond Future	3103	3	3	3	0.00
17/02/2023	2040 On 04-May-23	11.03	Put	Bond Future	4723	5	5	5	0.00
17/02/2023	2040 On 04-May-23	11.42	Put	Bond Future	3067	3	3	3	0.00
17/02/2023	2040 On 04-May-23	11.48	Put	Bond Future	2857	3	3	3	0.00
17/02/2023	2040 On 04-May-23	10.92	Put	Bond Future	5285	5	5	5	0.00
17/02/2023	2040 On 04-May-23	10.17	Put	Bond Future	10019	10	10	10	0.00
17/02/2023	2040 On 03-August-23			Bond Future	11.76	80.4033	80.2871	80.4033	94,514.00
17/02/2023	2040 On 03-August-23	12.22	Call	Bond Future	5188	6	5	6	0.00
17/02/2023	2040 On 03-August-23	12.21	Call	Bond Future	5151	6	5	6	0.00
17/02/2023	2040 On 03-August-23	12.23	Call	Bond Future	5225	6	5	6	0.00
17/02/2023	2040 On 03-August-23	12.23	Put	Bond Future	2453	3	2	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
17/02/2023	2040 On 03-August-23	12.21	Put	Bond Future	2493	3	2	3	0.00
17/02/2023	2040 On 03-August-23	12.22	Put	Bond Future	2473	3	2	3	0.00
17/02/2023	2040 On 02-November-23			Bond Future	11.88	81.9805	81.8546	81.9805	84.00
17/02/2023	2040 On 02-November-23	11.60	Call	Bond Future	3470	4	3	4	0.00
17/02/2023	2040 On 02-November-23	11.59	Call	Bond Future	3441	4	3	4	0.00
17/02/2023	2040 On 02-November-23	11.58	Call	Bond Future	3412	4	3	4	0.00
17/02/2023	2040 On 02-November-23	11.58	Put	Bond Future	5252	5	5	5	0.00
17/02/2023	2040 On 02-November-23	11.60	Put	Bond Future	5186	5	5	5	0.00
17/02/2023	2040 On 02-November-23	11.59	Put	Bond Future	5219	5	5	5	0.00
17/02/2023	2040 On 01-February-24			Bond Future	12.01	79.0866	78.9547	79.0866	3.00
17/02/2023	2040 On 01-February-24	12.35	Call	Bond Future	6120	7	6	7	0.00
17/02/2023	2040 On 01-February-24	12.34	Call	Bond Future	6087	6	6	6	0.00
17/02/2023	2040 On 01-February-24	12.33	Call	Bond Future	6053	6	6	6	0.00
17/02/2023	2040 On 01-February-24	12.33	Put	Bond Future	4225	5	4	5	0.00
17/02/2023	2040 On 01-February-24	12.34	Put	Bond Future	4202	4	4	4	0.00
17/02/2023	2040 On 01-February-24	12.35	Put	Bond Future	4179	4	4	4	0.00
17/02/2023	2040 On 02-May-24			Bond Future	12.16	80.5641	80.4358	80.5641	0.00
17/02/2023	2040 On 02-May-24	11.62	Call	Bond Future	3674	4	4	4	0.00
17/02/2023	2040 On 02-May-24	11.61	Call	Bond Future	3649	4	4	4	0.00
17/02/2023	2040 On 02-May-24	11.60	Call	Bond Future	3624	4	4	4	0.00
17/02/2023	2040 On 02-May-24	11.62	Put	Bond Future	6871	7	7	7	0.00
17/02/2023	2040 On 02-May-24	11.60	Put	Bond Future	6944	7	7	7	0.00
17/02/2023	2040 On 02-May-24	11.61	Put	Bond Future	6907	7	7	7	0.00
17/02/2023	2044 On 04-May-23			Bond Future	11.70	79.7065	79.5225	79.7065	55,540.00
17/02/2023	2044 On 04-May-23	11.43	Call	Bond Future	1572	2	2	2	0.00
17/02/2023	2044 On 04-May-23	12.25	Call	Bond Future	4483	5	4	5	0.00
17/02/2023	2044 On 04-May-23	11.75	Call	Bond Future	2545	3	3	3	0.00
17/02/2023	2044 On 04-May-23	12.00	Call	Bond Future	3462	4	3	4	0.00
17/02/2023	2044 On 04-May-23	11.41	Call	Bond Future	1519	2	2	2	0.00
17/02/2023	2044 On 04-May-23	11.42	Call	Bond Future	1545	2	2	2	0.00
17/02/2023	2044 On 04-May-23	11.42	Put	Bond Future	3320	3	3	3	0.00
17/02/2023	2044 On 04-May-23	11.75	Put	Bond Future	2223	2	2	2	4,423.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	2044 On 04-May-23	11.41	Put	Bond Future	3359	3	3	3	0.00
17/02/2023	2044 On 04-May-23	12.00	Put	Bond Future	1612	2	2	2	4,423.00
17/02/2023	2044 On 04-May-23	12.25	Put	Bond Future	1155	1	1	1	1,798.00
17/02/2023	2044 On 04-May-23	11.43	Put	Bond Future	3282	3	3	3	0.00
17/02/2023	2044 On 03-August-23			Bond Future	11.82	76.8893	76.7052	76.8893	21,473.00
17/02/2023	2044 On 03-August-23	12.17	Call	Bond Future	4921	5	5	5	0.00
17/02/2023	2044 On 03-August-23	11.75	Call	Bond Future	3479	4	3	4	0.00
17/02/2023	2044 On 03-August-23	12.15	Call	Bond Future	4848	5	5	5	0.00
17/02/2023	2044 On 03-August-23	12.16	Call	Bond Future	4885	5	5	5	0.00
17/02/2023	2044 On 03-August-23	12.00	Call	Bond Future	4314	5	4	5	0.00
17/02/2023	2044 On 03-August-23	12.00	Put	Bond Future	3201	3	3	3	4,754.00
17/02/2023	2044 On 03-August-23	12.16	Put	Bond Future	2822	3	3	3	0.00
17/02/2023	2044 On 03-August-23	12.15	Put	Bond Future	2844	3	3	3	0.00
17/02/2023	2044 On 03-August-23	11.75	Put	Bond Future	3891	4	4	4	3,076.00
17/02/2023	2044 On 03-August-23	12.17	Put	Bond Future	2800	3	3	3	0.00
17/02/2023	2044 On 02-November-23			Bond Future	11.93	78.3976	78.2027	78.3976	0.00
17/02/2023	2044 On 02-November-23	11.56	Call	Bond Future	3258	4	3	4	0.00
17/02/2023	2044 On 02-November-23	11.55	Call	Bond Future	3230	4	3	4	0.00
17/02/2023	2044 On 02-November-23	11.57	Call	Bond Future	3286	4	3	4	0.00
17/02/2023	2044 On 02-November-23	11.57	Put	Bond Future	5537	6	6	6	0.00
17/02/2023	2044 On 02-November-23	11.55	Put	Bond Future	5609	6	6	6	0.00
17/02/2023	2044 On 02-November-23	11.56	Put	Bond Future	5573	6	6	6	0.00
17/02/2023	2044 On 01-February-24			Bond Future	12.06	75.5584	75.3564	75.5584	0.00
17/02/2023	2044 On 01-February-24	12.28	Call	Bond Future	5909	6	6	6	0.00
17/02/2023	2044 On 01-February-24	12.27	Call	Bond Future	5876	6	6	6	0.00
17/02/2023	2044 On 01-February-24	12.29	Call	Bond Future	5942	6	6	6	0.00
17/02/2023	2044 On 01-February-24	12.29	Put	Bond Future	4578	5	5	5	0.00
17/02/2023	2044 On 01-February-24	12.27	Put	Bond Future	4628	5	5	5	0.00
17/02/2023	2044 On 01-February-24	12.28	Put	Bond Future	4603	5	5	5	0.00
17/02/2023	2044 On 02-May-24			Bond Future	12.20	76.9698	76.7698	76.9698	0.00
17/02/2023	2044 On 02-May-24	11.66	Call	Bond Future	3821	4	4	4	0.00
17/02/2023	2044 On 02-May-24	11.65	Call	Bond Future	3795	4	4	4	0.00
17/02/2023	2044 On 02-May-24	11.67	Call	Bond Future	3846	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	2044 On 02-May-24	11.67	Put	Bond Future	7024	7	7	7	0.00
17/02/2023	2044 On 02-May-24	11.65	Put	Bond Future	7099	7	7	7	0.00
17/02/2023	2044 On 02-May-24	11.66	Put	Bond Future	7061	7	7	7	0.00
17/02/2023	2046 On 04-May-23			Bond Future	112.04	112.7544	112.0383	112.7544	17,308.00
17/02/2023	2046 On 03-August-23			Bond Future	114.27	114.9960	114.2706	114.9960	0.00
17/02/2023	2046 On 02-November-23			Bond Future	114.46	115.2072	114.4574	115.2072	0.00
17/02/2023	2046 On 01-February-24			Bond Future	116.73	117.4991	116.7296	117.4991	0.00
17/02/2023	2046 On 02-May-24			Bond Future	116.83	117.6078	116.8325	117.6078	0.00
17/02/2023	2050 On 04-May-23			Bond Future	114.29	114.9905	114.2886	114.9905	13,306.00
17/02/2023	2050 On 03-August-23			Bond Future	114.40	115.1069	114.3962	115.1069	0.00
17/02/2023	2050 On 02-November-23			Bond Future	116.66	117.3926	116.6575	117.3926	0.00
17/02/2023	2050 On 01-February-24			Bond Future	116.75	117.5041	116.7495	117.5041	0.00
17/02/2023	2050 On 02-May-24			Bond Future	118.97	119.7338	118.9731	119.7338	0.00
17/02/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	AL37 On 04-May-23			Index Future	875.85	878.5050	875.8480	878.5050	0.00
17/02/2023	AL37 On 03-August-23			Index Future	893.09	895.7580	893.0870	895.7580	0.00
17/02/2023	AL37 On 02-November-23			Index Future	910.54	913.3400	910.5380	913.3400	0.00
17/02/2023	AL37 On 01-February-24			Index Future	928.42	931.3130	928.4180	931.3130	0.00
17/02/2023	AL37 On 02-May-24			Index Future	945.93	948.8140	945.9300	948.8140	0.00
17/02/2023	AL7T On 04-May-23			Index Future	1005.51	1009.9820	1005.5060	1009.9820	0.00
17/02/2023	AL7T On 03-August-23			Index Future	1025.30	1029.8170	1025.2970	1029.8170	0.00
17/02/2023	AL7T On 02-November-23			Index Future	1045.33	1050.0300	1045.3310	1050.0300	0.00
17/02/2023	AL7T On 01-February-24			Index Future	1065.86	1070.6940	1065.8590	1070.6940	0.00
17/02/2023	AL7T On 02-May-24			Index Future	1085.96	1090.8140	1085.9630	1090.8140	0.00
17/02/2023	ALBI On 04-May-23			Index Future	885.46	888.3580	885.4610	888.3580	98.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	ALBI On 03-August-23			Index Future	902.89	905.8050	902.8890	905.8050	0.00
17/02/2023	ALBI On 02-November-23			Index Future	920.53	923.5840	920.5310	923.5840	0.00
17/02/2023	ALBI On 01-February-24			Index Future	938.61	941.7590	938.6080	941.7590	0.00
17/02/2023	ALBI On 02-May-24			Index Future	956.31	959.4560	956.3120	959.4560	0.00
17/02/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2023	ES33 On 04-May-23			Bond Future	12.21	74.1545	73.8504	74.1545	0.00
17/02/2023	ES33 On 03-August-23			Bond Future	12.36	75.6288	75.3218	75.6288	350.00
17/02/2023	ES33 On 02-November-23			Bond Future	12.54	73.3367	73.0170	73.3367	0.00
17/02/2023	ES33 On 01-February-24			Bond Future	12.72	74.7947	74.4656	74.7947	0.00
17/02/2023	ES33 On 02-May-24			Bond Future	12.92	72.4184	72.0884	72.4184	0.00
17/02/2023	ES42 On 04-May-23			Bond Future	12.55	71.3635	71.2617	71.3635	0.00
17/02/2023	ES42 On 03-August-23			Bond Future	12.69	72.7823	72.6816	72.7823	4,000.00
17/02/2023	ES42 On 02-November-23			Bond Future	12.85	69.9652	69.8560	69.9652	0.00
17/02/2023	ES42 On 01-February-24			Bond Future	13.00	71.3553	71.2409	71.3553	0.00
17/02/2023	ES42 On 02-May-24			Bond Future	13.18	68.4449	68.3336	68.4449	0.00
17/02/2023	GOVI On 04-May-23			GOVI	872.90	875.8390	872.8970	875.8390	843.00
17/02/2023	GOVI On 04-May-23	852.88	Call	GOVI	200170	23	20	23	0.00
17/02/2023	GOVI On 04-May-23	852.86	Call	GOVI	200370	23	20	23	0.00
17/02/2023	GOVI On 04-May-23	852.87	Call	GOVI	200270	23	20	23	0.00
17/02/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 03-August-23			GOVI	890.08	893.0400	890.0780	893.0400	0.00
17/02/2023	GOVI On 03-August-23	837.23	Call	GOVI	528480	56	53	56	0.00
17/02/2023	GOVI On 03-August-23	837.21	Call	GOVI	528680	56	53	56	0.00
17/02/2023	GOVI On 03-August-23	837.22	Call	GOVI	528580	56	53	56	0.00
17/02/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-November-23			GOVI	907.47	910.5690	907.4700	910.5690	0.00
17/02/2023	GOVI On 02-November-23	885.80	Call	GOVI	216700	25	22	25	0.00
17/02/2023	GOVI On 02-November-23	885.81	Call	GOVI	216600	25	22	25	0.00
17/02/2023	GOVI On 02-November-23	885.82	Call	GOVI	216500	25	22	25	0.00
17/02/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 01-February-24			GOVI	925.29	928.4880	925.2910	928.4880	0.00
17/02/2023	GOVI On 01-February-24	879.98	Call	GOVI	453110	49	45	49	0.00
17/02/2023	GOVI On 01-February-24	879.99	Call	GOVI	453010	48	45	48	0.00
17/02/2023	GOVI On 01-February-24	880.00	Call	GOVI	452910	48	45	48	0.00
17/02/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-May-24			GOVI	942.74	945.9350	942.7430	945.9350	0.00
17/02/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/02/2023	GOVI On 02-May-24	950.97	Put	GOVI	82270	5	8	5	0.00
17/02/2023	GOVI On 02-May-24	950.98	Put	GOVI	82370	5	8	5	0.00
17/02/2023	GOVI On 02-May-24	950.99	Put	GOVI	82470	5	8	5	0.00
17/02/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2023	IGOV On 04-May-23			Index Future	324.60	325.4410	324.6010	325.4410	655.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	IGOV On 03-August-23			Index Future	331.07	331.9110	331.0680	331.9110	0.00
17/02/2023	IGOV On 02-November-23			Index Future	337.61	338.5030	337.6140	338.5030	0.00
17/02/2023	IGOV On 01-February-24			Index Future	344.32	345.2400	344.3190	345.2400	0.00
17/02/2023	IGOV On 02-May-24			Index Future	350.89	351.8010	350.8870	351.8010	0.00
17/02/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/02/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/02/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/02/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/02/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/02/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/02/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/02/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/02/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/02/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/02/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/02/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/02/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/02/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/02/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/02/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/02/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.52	92.3300	92.4850	92.3300	0.00
17/02/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.73	92.3100	92.2750	92.3100	0.00
17/02/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.76	92.2050	92.2400	92.2050	0.00
17/02/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.89	92.1900	92.1150	92.1900	0.00
17/02/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.91	92.1900	92.0900	92.1900	0.00
17/02/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.96	92.2250	92.0400	92.2250	0.00
17/02/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.97	92.1900	92.0300	92.1900	75.00
17/02/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.91	92.3350	92.0950	92.3350	272.00
17/02/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.92	92.3550	92.0850	92.3550	0.00
17/02/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.83	92.5600	92.1700	92.5600	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
17/02/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.75	92.5500	92.2500	92.5500	68.00
17/02/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.73	92.5700	92.2750	92.5700	0.00
17/02/2023	R035 On 04-May-23			Bond Future	11.25	86.7328	86.3266	86.7328	158,612.00
17/02/2023	R035 On 04-May-23	9.85	Call	Bond Future	85	0	0	0	388.00
17/02/2023	R035 On 04-May-23	10.42	Call	Bond Future	411	1	0	1	491.00
17/02/2023	R035 On 04-May-23	11.80	Call	Bond Future	4045	5	4	5	0.00
17/02/2023	R035 On 04-May-23	11.87	Call	Bond Future	4329	5	4	5	0.00
17/02/2023	R035 On 04-May-23	11.22	Call	Bond Future	1993	2	2	2	0.00
17/02/2023	R035 On 04-May-23	10.55	Call	Bond Future	564	1	1	1	770.00
17/02/2023	R035 On 04-May-23	13.18	Call	Bond Future	10216	11	10	11	0.00
17/02/2023	R035 On 04-May-23	12.46	Call	Bond Future	6904	7	7	7	0.00
17/02/2023	R035 On 04-May-23	11.20	Call	Bond Future	1934	2	2	2	0.00
17/02/2023	R035 On 04-May-23	11.21	Call	Bond Future	1963	2	2	2	0.00
17/02/2023	R035 On 04-May-23	10.60	Call	Bond Future	632	1	1	1	388.00
17/02/2023	R035 On 04-May-23	11.05	Call	Bond Future	1524	2	2	2	770.00
17/02/2023	R035 On 04-May-23	11.17	Call	Bond Future	1848	2	2	2	491.00
17/02/2023	R035 On 04-May-23	11.05	Put	Bond Future	2700	3	3	3	0.00
17/02/2023	R035 On 04-May-23	10.60	Put	Bond Future	4499	4	4	4	0.00
17/02/2023	R035 On 04-May-23	11.22	Put	Bond Future	2183	2	2	2	0.00
17/02/2023	R035 On 04-May-23	12.46	Put	Bond Future	365	0	0	0	388.00
17/02/2023	R035 On 04-May-23	13.18	Put	Bond Future	115	0	0	0	491.00
17/02/2023	R035 On 04-May-23	10.55	Put	Bond Future	4736	5	5	5	0.00
17/02/2023	R035 On 04-May-23	11.17	Put	Bond Future	2327	2	2	2	0.00
17/02/2023	R035 On 04-May-23	11.87	Put	Bond Future	893	1	1	1	770.00
17/02/2023	R035 On 04-May-23	11.20	Put	Bond Future	2240	2	2	2	0.00
17/02/2023	R035 On 04-May-23	11.21	Put	Bond Future	2211	2	2	2	0.00
17/02/2023	R035 On 04-May-23	11.80	Put	Bond Future	989	1	1	1	1,035.00
17/02/2023	R035 On 04-May-23	10.42	Put	Bond Future	5386	5	5	5	0.00
17/02/2023	R035 On 04-May-23	9.85	Put	Bond Future	8703	8	9	8	0.00
17/02/2023	R035 On 03-August-23			Bond Future	11.37	88.4362	88.0258	88.4362	6,761.00
17/02/2023	R035 On 03-August-23	11.98	Call	Bond Future	5294	6	5	6	0.00
17/02/2023	R035 On 03-August-23	11.99	Call	Bond Future	5331	6	5	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
17/02/2023	R035 On 03-August-23	12.00	Call	Bond Future	5368	6	5	6	0.00
17/02/2023	R035 On 03-August-23	12.00	Put	Bond Future	1937	2	2	2	0.00
17/02/2023	R035 On 03-August-23	11.99	Put	Bond Future	1953	2	2	2	0.00
17/02/2023	R035 On 03-August-23	11.98	Put	Bond Future	1970	2	2	2	0.00
17/02/2023	R035 On 02-November-23			Bond Future	11.50	85.6687	85.2425	85.6687	123.00
17/02/2023	R035 On 02-November-23	11.43	Call	Bond Future	3629	4	4	4	0.00
17/02/2023	R035 On 02-November-23	11.41	Call	Bond Future	3572	4	4	4	0.00
17/02/2023	R035 On 02-November-23	11.42	Call	Bond Future	3600	4	4	4	0.00
17/02/2023	R035 On 02-November-23	11.42	Put	Bond Future	4055	4	4	4	0.00
17/02/2023	R035 On 02-November-23	11.41	Put	Bond Future	4082	4	4	4	0.00
17/02/2023	R035 On 02-November-23	11.43	Put	Bond Future	4028	4	4	4	0.00
17/02/2023	R035 On 01-February-24			Bond Future	11.64	87.3532	86.9150	87.3532	0.00
17/02/2023	R035 On 01-February-24	12.20	Call	Bond Future	6263	7	6	7	0.00
17/02/2023	R035 On 01-February-24	12.18	Call	Bond Future	6198	7	6	7	0.00
17/02/2023	R035 On 01-February-24	12.19	Call	Bond Future	6230	7	6	7	0.00
17/02/2023	R035 On 01-February-24	12.19	Put	Bond Future	3351	3	3	3	0.00
17/02/2023	R035 On 01-February-24	12.18	Put	Bond Future	3370	3	3	3	0.00
17/02/2023	R035 On 01-February-24	12.20	Put	Bond Future	3333	3	3	3	0.00
17/02/2023	R035 On 02-May-24			Bond Future	11.79	84.4862	84.0460	84.4862	0.00
17/02/2023	R035 On 02-May-24	11.21	Call	Bond Future	3169	4	3	4	0.00
17/02/2023	R035 On 02-May-24	11.19	Call	Bond Future	3125	4	3	4	0.00
17/02/2023	R035 On 02-May-24	11.20	Call	Bond Future	3147	4	3	4	0.00
17/02/2023	R035 On 02-May-24	11.20	Put	Bond Future	6358	6	6	6	0.00
17/02/2023	R035 On 02-May-24	11.19	Put	Bond Future	6392	6	6	6	0.00
17/02/2023	R035 On 02-May-24	11.21	Put	Bond Future	6325	6	6	6	0.00
17/02/2023	R186 On 04-May-23			Bond Future	8.61	109.9430	109.7612	109.9430	95,759.00
17/02/2023	R186 On 04-May-23	8.36	Call	Bond Future	474	1	0	1	200.00
17/02/2023	R186 On 04-May-23	8.83	Call	Bond Future	1250	1	1	1	0.00
17/02/2023	R186 On 04-May-23	8.82	Call	Bond Future	1230	1	1	1	0.00
17/02/2023	R186 On 04-May-23	8.84	Call	Bond Future	1271	1	1	1	0.00
17/02/2023	R186 On 04-May-23	8.83	Put	Bond Future	556	1	1	1	0.00
17/02/2023	R186 On 04-May-23	8.82	Put	Bond Future	567	1	1	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
17/02/2023	R186 On 04-May-23	8.84	Put	Bond Future	545	1	1	1	0.00
17/02/2023	R186 On 04-May-23	8.36	Put	Bond Future	1268	1	1	1	200.00
17/02/2023	R186 On 03-August-23			Bond Future	8.67	106.7979	106.6172	106.7979	0.00
17/02/2023	R186 On 03-August-23	9.75	Call	Bond Future	3476	4	3	4	0.00
17/02/2023	R186 On 03-August-23	9.73	Call	Bond Future	3427	4	3	4	0.00
17/02/2023	R186 On 03-August-23	9.74	Call	Bond Future	3451	4	3	4	0.00
17/02/2023	R186 On 03-August-23	9.74	Put	Bond Future	326	0	0	0	0.00
17/02/2023	R186 On 03-August-23	9.73	Put	Bond Future	330	0	0	0	0.00
17/02/2023	R186 On 03-August-23	9.75	Put	Bond Future	322	0	0	0	0.00
17/02/2023	R186 On 02-November-23			Bond Future	8.73	108.8932	108.6993	108.8932	10.00
17/02/2023	R186 On 02-November-23	9.39	Call	Bond Future	2606	3	3	3	0.00
17/02/2023	R186 On 02-November-23	10.42	Call	Bond Future	4852	5	5	5	0.00
17/02/2023	R186 On 02-November-23	9.38	Call	Bond Future	2586	3	3	3	0.00
17/02/2023	R186 On 02-November-23	9.40	Call	Bond Future	2626	3	3	3	0.00
17/02/2023	R186 On 02-November-23	9.15	Call	Bond Future	2146	2	2	2	1,715.00
17/02/2023	R186 On 02-November-23	9.40	Put	Bond Future	808	1	1	1	0.00
17/02/2023	R186 On 02-November-23	9.38	Put	Bond Future	822	1	1	1	0.00
17/02/2023	R186 On 02-November-23	10.42	Put	Bond Future	325	0	0	0	1,715.00
17/02/2023	R186 On 02-November-23	9.15	Put	Bond Future	1006	1	1	1	0.00
17/02/2023	R186 On 02-November-23	9.39	Put	Bond Future	815	1	1	1	0.00
17/02/2023	R186 On 01-February-24			Bond Future	8.81	105.7306	105.5284	105.7306	0.00
17/02/2023	R186 On 01-February-24	9.52	Call	Bond Future	2762	3	3	3	0.00
17/02/2023	R186 On 01-February-24	9.50	Call	Bond Future	2725	3	3	3	0.00
17/02/2023	R186 On 01-February-24	9.51	Call	Bond Future	2744	3	3	3	0.00
17/02/2023	R186 On 01-February-24	9.52	Put	Bond Future	971	1	1	1	0.00
17/02/2023	R186 On 01-February-24	9.50	Put	Bond Future	985	1	1	1	0.00
17/02/2023	R186 On 01-February-24	9.51	Put	Bond Future	978	1	1	1	0.00
17/02/2023	R186 On 02-May-24			Bond Future	8.94	107.7089	107.5108	107.7089	0.00
17/02/2023	R186 On 02-May-24	7.99	Call	Bond Future	626	1	1	1	0.00
17/02/2023	R186 On 02-May-24	8.00	Call	Bond Future	633	1	1	1	0.00
17/02/2023	R186 On 02-May-24	8.01	Call	Bond Future	641	1	1	1	0.00
17/02/2023	R186 On 02-May-24	8.01	Put	Bond Future	2857	3	3	3	0.00
17/02/2023	R186 On 02-May-24	8.00	Put	Bond Future	2874	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	R186 On 02-May-24	7.99	Put	Bond Future	2890	3	3	3	0.00
17/02/2023	R197 On 04-May-23			Bond Future	335.88	335.8783	335.8812	335.8783	309.00
17/02/2023	R197 On 03-August-23			Bond Future	333.54	333.5207	333.5383	333.5207	0.00
17/02/2023	R197 On 02-November-23			Bond Future	340.13	340.1429	340.1311	340.1429	0.00
17/02/2023	R202 On 04-May-23			Bond Future	250.66	250.2121	250.6582	250.2121	4,974.00
17/02/2023	R202 On 03-August-23			Bond Future	250.85	250.3874	250.8532	250.3874	460.00
17/02/2023	R202 On 02-November-23			Bond Future	255.81	255.3593	255.8120	255.3593	0.00
17/02/2023	R202 On 01-February-24			Bond Future	255.97	255.5233	255.9746	255.5233	0.00
17/02/2023	R202 On 02-May-24			Bond Future	260.85	260.3723	260.8505	260.3723	0.00
17/02/2023	R209 On 04-May-23			Bond Future	11.30	67.1382	66.8080	67.1382	19,569.00
17/02/2023	R209 On 04-May-23	11.00	Call	Bond Future	1144	1	1	1	2,500.00
17/02/2023	R209 On 04-May-23	11.11	Call	Bond Future	1382	2	1	2	0.00
17/02/2023	R209 On 04-May-23	11.50	Call	Bond Future	2421	3	2	3	1,000.00
17/02/2023	R209 On 04-May-23	12.50	Call	Bond Future	6012	6	6	6	0.00
17/02/2023	R209 On 04-May-23	10.00	Call	Bond Future	102	0	0	0	500.00
17/02/2023	R209 On 04-May-23	10.50	Call	Bond Future	399	1	0	1	4,500.00
17/02/2023	R209 On 04-May-23	11.09	Call	Bond Future	1337	2	1	2	0.00
17/02/2023	R209 On 04-May-23	11.10	Call	Bond Future	1359	2	1	2	0.00
17/02/2023	R209 On 04-May-23	11.10	Put	Bond Future	2361	2	2	2	0.00
17/02/2023	R209 On 04-May-23	11.09	Put	Bond Future	2390	2	2	2	0.00
17/02/2023	R209 On 04-May-23	10.50	Put	Bond Future	4586	4	5	4	0.00
17/02/2023	R209 On 04-May-23	11.50	Put	Bond Future	1411	1	1	1	0.00
17/02/2023	R209 On 04-May-23	10.00	Put	Bond Future	7104	7	7	7	0.00
17/02/2023	R209 On 04-May-23	12.50	Put	Bond Future	326	0	0	0	8,500.00
17/02/2023	R209 On 04-May-23	11.11	Put	Bond Future	2333	2	2	2	0.00
17/02/2023	R209 On 04-May-23	11.00	Put	Bond Future	2663	3	3	3	8,250.00
17/02/2023	R209 On 03-August-23			Bond Future	11.40	68.4568	68.1230	68.4568	1,690.00
17/02/2023	R209 On 03-August-23	11.95	Call	Bond Future	4453	5	4	5	0.00
17/02/2023	R209 On 03-August-23	10.70	Call	Bond Future	1320	2	1	2	1,800.00
17/02/2023	R209 On 03-August-23	11.93	Call	Bond Future	4390	5	4	5	0.00
17/02/2023	R209 On 03-August-23	11.94	Call	Bond Future	4422	5	4	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
17/02/2023	R209 On 03-August-23	10.00	Call	Bond Future	483	1	0	1	1,800.00
17/02/2023	R209 On 03-August-23	10.00	Put	Bond Future	7982	8	8	8	0.00
17/02/2023	R209 On 03-August-23	11.95	Put	Bond Future	1826	2	2	2	0.00
17/02/2023	R209 On 03-August-23	10.70	Put	Bond Future	4942	5	5	5	0.00
17/02/2023	R209 On 03-August-23	11.93	Put	Bond Future	1857	2	2	2	0.00
17/02/2023	R209 On 03-August-23	11.94	Put	Bond Future	1841	2	2	2	0.00
17/02/2023	R209 On 02-November-23			Bond Future	11.52	66.6494	66.3030	66.6494	4,083.00
17/02/2023	R209 On 02-November-23	11.35	Call	Bond Future	2957	3	3	3	0.00
17/02/2023	R209 On 02-November-23	11.33	Call	Bond Future	2908	3	3	3	0.00
17/02/2023	R209 On 02-November-23	11.34	Call	Bond Future	2932	3	3	3	0.00
17/02/2023	R209 On 02-November-23	11.34	Put	Bond Future	3815	4	4	4	0.00
17/02/2023	R209 On 02-November-23	11.33	Put	Bond Future	3841	4	4	4	0.00
17/02/2023	R209 On 02-November-23	11.35	Put	Bond Future	3790	4	4	4	0.00
17/02/2023	R209 On 01-February-24			Bond Future	11.64	67.9597	67.6036	67.9597	0.00
17/02/2023	R209 On 01-February-24	12.12	Call	Bond Future	5309	6	5	6	0.00
17/02/2023	R209 On 01-February-24	12.13	Call	Bond Future	5337	6	5	6	0.00
17/02/2023	R209 On 01-February-24	12.14	Call	Bond Future	5366	6	5	6	0.00
17/02/2023	R209 On 01-February-24	12.14	Put	Bond Future	3020	3	3	3	0.00
17/02/2023	R209 On 01-February-24	12.13	Put	Bond Future	3037	3	3	3	0.00
17/02/2023	R209 On 01-February-24	12.12	Put	Bond Future	3054	3	3	3	0.00
17/02/2023	R209 On 02-May-24			Bond Future	11.77	66.0830	65.7252	66.0830	0.00
17/02/2023	R209 On 02-May-24	11.19	Call	Bond Future	2796	3	3	3	0.00
17/02/2023	R209 On 02-May-24	11.17	Call	Bond Future	2757	3	3	3	0.00
17/02/2023	R209 On 02-May-24	11.18	Call	Bond Future	2776	3	3	3	0.00
17/02/2023	R209 On 02-May-24	11.18	Put	Bond Future	5657	6	6	6	0.00
17/02/2023	R209 On 02-May-24	11.17	Put	Bond Future	5687	6	6	6	0.00
17/02/2023	R209 On 02-May-24	11.19	Put	Bond Future	5627	6	6	6	0.00
17/02/2023	R210 On 04-May-23			Bond Future	223.67	223.7683	223.6667	223.7683	386.00
17/02/2023	R210 On 03-August-23			Bond Future	228.12	228.2170	228.1229	228.2170	300.00
17/02/2023	R210 On 02-November-23			Bond Future	229.49	229.6074	229.4917	229.6074	0.00
17/02/2023	R210 On 01-February-24			Bond Future	234.05	234.1756	234.0480	234.1756	0.00
17/02/2023	R210 On 02-May-24			Bond Future	235.29	235.4058	235.2930	235.4058	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
17/02/2023	R213 On 04-May-23			Bond Future	10.56	83.0486	82.6747	83.0486	33,980.00
17/02/2023	R213 On 04-May-23	10.73	Call	Bond Future	1955	2	2	2	0.00
17/02/2023	R213 On 04-May-23	10.74	Call	Bond Future	1983	2	2	2	0.00
17/02/2023	R213 On 04-May-23	10.75	Call	Bond Future	2012	2	2	2	0.00
17/02/2023	R213 On 04-May-23	10.75	Put	Bond Future	1161	1	1	1	0.00
17/02/2023	R213 On 04-May-23	10.74	Put	Bond Future	1178	1	1	1	0.00
17/02/2023	R213 On 04-May-23	10.73	Put	Bond Future	1196	1	1	1	0.00
17/02/2023	R213 On 03-August-23			Bond Future	10.68	84.6796	84.3020	84.6796	0.00
17/02/2023	R213 On 03-August-23	11.61	Call	Bond Future	5097	5	5	5	0.00
17/02/2023	R213 On 03-August-23	11.62	Call	Bond Future	5130	6	5	6	0.00
17/02/2023	R213 On 03-August-23	11.63	Call	Bond Future	5162	6	5	6	0.00
17/02/2023	R213 On 03-August-23	11.62	Put	Bond Future	1043	1	1	1	0.00
17/02/2023	R213 On 03-August-23	11.63	Put	Bond Future	1033	1	1	1	0.00
17/02/2023	R213 On 03-August-23	11.61	Put	Bond Future	1053	1	1	1	0.00
17/02/2023	R213 On 02-November-23			Bond Future	10.80	82.7897	82.3973	82.7897	1,268.00
17/02/2023	R213 On 02-November-23	11.11	Call	Bond Future	3550	4	4	4	0.00
17/02/2023	R213 On 02-November-23	11.12	Call	Bond Future	3577	4	4	4	0.00
17/02/2023	R213 On 02-November-23	11.13	Call	Bond Future	3603	4	4	4	0.00
17/02/2023	R213 On 02-November-23	11.13	Put	Bond Future	2199	2	2	2	0.00
17/02/2023	R213 On 02-November-23	11.12	Put	Bond Future	2215	2	2	2	0.00
17/02/2023	R213 On 02-November-23	11.11	Put	Bond Future	2231	2	2	2	0.00
17/02/2023	R213 On 01-February-24			Bond Future	10.94	84.4179	84.0142	84.4179	0.00
17/02/2023	R213 On 01-February-24	11.72	Call	Bond Future	5174	6	5	6	0.00
17/02/2023	R213 On 01-February-24	11.70	Call	Bond Future	5118	6	5	6	0.00
17/02/2023	R213 On 01-February-24	11.71	Call	Bond Future	5146	6	5	6	0.00
17/02/2023	R213 On 01-February-24	11.71	Put	Bond Future	1983	2	2	2	0.00
17/02/2023	R213 On 01-February-24	11.70	Put	Bond Future	1995	2	2	2	0.00
17/02/2023	R213 On 01-February-24	11.72	Put	Bond Future	1970	2	2	2	0.00
17/02/2023	R213 On 02-May-24			Bond Future	11.10	82.4482	82.0430	82.4482	0.00
17/02/2023	R213 On 02-May-24	10.28	Call	Bond Future	1825	2	2	2	0.00
17/02/2023	R213 On 02-May-24	10.29	Call	Bond Future	1841	2	2	2	0.00
17/02/2023	R213 On 02-May-24	10.30	Call	Bond Future	1856	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	R213 On 02-May-24	10.30	Put	Bond Future	5221	5	5	5	0.00
17/02/2023	R213 On 02-May-24	10.29	Put	Bond Future	5249	5	5	5	0.00
17/02/2023	R213 On 02-May-24	10.28	Put	Bond Future	5276	5	5	5	0.00
17/02/2023	R214 On 04-May-23			Bond Future	11.49	63.8246	63.7242	63.8246	22,809.00
17/02/2023	R214 On 04-May-23	11.38	Call	Bond Future	1660	2	2	2	0.00
17/02/2023	R214 On 04-May-23	11.36	Call	Bond Future	1609	2	2	2	0.00
17/02/2023	R214 On 04-May-23	11.37	Call	Bond Future	1634	2	2	2	0.00
17/02/2023	R214 On 04-May-23	11.37	Put	Bond Future	2270	2	2	2	0.00
17/02/2023	R214 On 04-May-23	11.36	Put	Bond Future	2298	2	2	2	0.00
17/02/2023	R214 On 04-May-23	11.38	Put	Bond Future	2242	2	2	2	0.00
17/02/2023	R214 On 03-August-23			Bond Future	11.59	65.0781	64.9784	65.0781	2,980.00
17/02/2023	R214 On 03-August-23	12.16	Call	Bond Future	4755	5	5	5	0.00
17/02/2023	R214 On 03-August-23	12.14	Call	Bond Future	4690	5	5	5	0.00
17/02/2023	R214 On 03-August-23	12.15	Call	Bond Future	4723	5	5	5	0.00
17/02/2023	R214 On 03-August-23	12.15	Put	Bond Future	1934	2	2	2	0.00
17/02/2023	R214 On 03-August-23	12.14	Put	Bond Future	1950	2	2	2	0.00
17/02/2023	R214 On 03-August-23	12.16	Put	Bond Future	1918	2	2	2	0.00
17/02/2023	R214 On 02-November-23			Bond Future	11.70	63.0572	62.9498	63.0572	0.00
17/02/2023	R214 On 02-November-23	11.45	Call	Bond Future	2949	3	3	3	0.00
17/02/2023	R214 On 02-November-23	11.47	Call	Bond Future	2998	3	3	3	0.00
17/02/2023	R214 On 02-November-23	11.46	Call	Bond Future	2974	3	3	3	0.00
17/02/2023	R214 On 02-November-23	11.46	Put	Bond Future	4230	4	4	4	0.00
17/02/2023	R214 On 02-November-23	11.45	Put	Bond Future	4258	4	4	4	0.00
17/02/2023	R214 On 02-November-23	11.47	Put	Bond Future	4202	4	4	4	0.00
17/02/2023	R214 On 01-February-24			Bond Future	11.82	64.2971	64.1849	64.2971	0.00
17/02/2023	R214 On 01-February-24	12.14	Call	Bond Future	5154	6	5	6	0.00
17/02/2023	R214 On 01-February-24	12.15	Call	Bond Future	5183	6	5	6	0.00
17/02/2023	R214 On 01-February-24	12.16	Call	Bond Future	5211	6	5	6	0.00
17/02/2023	R214 On 01-February-24	12.16	Put	Bond Future	3537	4	4	4	0.00
17/02/2023	R214 On 01-February-24	12.15	Put	Bond Future	3556	4	4	4	0.00
17/02/2023	R214 On 01-February-24	12.14	Put	Bond Future	3576	4	4	4	0.00
17/02/2023	R214 On 02-May-24			Bond Future	11.94	62.2033	62.0937	62.2033	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
17/02/2023	R214 On 02-May-24	11.48	Call	Bond Future	3275	4	3	4	0.00
17/02/2023	R214 On 02-May-24	11.46	Call	Bond Future	3232	4	3	4	0.00
17/02/2023	R214 On 02-May-24	11.47	Call	Bond Future	3253	4	3	4	0.00
17/02/2023	R214 On 02-May-24	11.47	Put	Bond Future	5663	6	6	6	0.00
17/02/2023	R214 On 02-May-24	11.46	Put	Bond Future	5694	6	6	6	0.00
17/02/2023	R214 On 02-May-24	11.48	Put	Bond Future	5633	6	6	6	0.00
17/02/2023	R248 On 04-May-23			Bond Future	11.58	78.8702	78.7127	78.8702	235,142.00
17/02/2023	R248 On 04-May-23	11.33	Call	Bond Future	1708	2	2	2	0.00
17/02/2023	R248 On 04-May-23	11.34	Call	Bond Future	1737	2	2	2	0.00
17/02/2023	R248 On 04-May-23	10.40	Call	Bond Future	207	0	0	0	1,500.00
17/02/2023	R248 On 04-May-23	11.10	Call	Bond Future	1131	1	1	1	1,500.00
17/02/2023	R248 On 04-May-23	11.35	Call	Bond Future	1765	2	2	2	0.00
17/02/2023	R248 On 04-May-23	11.35	Put	Bond Future	3262	3	3	3	0.00
17/02/2023	R248 On 04-May-23	10.40	Put	Bond Future	8550	9	9	9	0.00
17/02/2023	R248 On 04-May-23	11.34	Put	Bond Future	3300	3	3	3	0.00
17/02/2023	R248 On 04-May-23	11.33	Put	Bond Future	3339	4	3	4	0.00
17/02/2023	R248 On 04-May-23	11.10	Put	Bond Future	4335	4	4	4	0.00
17/02/2023	R248 On 03-August-23			Bond Future	11.68	80.4191	80.2620	80.4191	0.00
17/02/2023	R248 On 03-August-23	12.10	Call	Bond Future	5282	6	5	6	0.00
17/02/2023	R248 On 03-August-23	12.09	Call	Bond Future	5244	6	5	6	0.00
17/02/2023	R248 On 03-August-23	12.11	Call	Bond Future	5321	6	5	6	0.00
17/02/2023	R248 On 03-August-23	12.11	Put	Bond Future	2672	3	3	3	0.00
17/02/2023	R248 On 03-August-23	12.09	Put	Bond Future	2715	3	3	3	0.00
17/02/2023	R248 On 03-August-23	12.10	Put	Bond Future	2694	3	3	3	0.00
17/02/2023	R248 On 02-November-23			Bond Future	11.79	77.5577	77.3904	77.5577	0.00
17/02/2023	R248 On 02-November-23	11.49	Call	Bond Future	3593	4	4	4	0.00
17/02/2023	R248 On 02-November-23	11.48	Call	Bond Future	3564	4	4	4	0.00
17/02/2023	R248 On 02-November-23	11.47	Call	Bond Future	3534	4	4	4	0.00
17/02/2023	R248 On 02-November-23	11.49	Put	Bond Future	5548	6	6	6	0.00
17/02/2023	R248 On 02-November-23	11.47	Put	Bond Future	5620	6	6	6	0.00
17/02/2023	R248 On 02-November-23	11.48	Put	Bond Future	5584	6	6	6	0.00
17/02/2023	R248 On 01-February-24			Bond Future	11.91	79.0826	78.9086	79.0826	13,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2023	R248 On 01-February-24	12.16	Call	Bond Future	5986	6	6	6	0.00
17/02/2023	R248 On 01-February-24	12.14	Call	Bond Future	5918	6	6	6	0.00
17/02/2023	R248 On 01-February-24	12.15	Call	Bond Future	5952	6	6	6	0.00
17/02/2023	R248 On 01-February-24	12.15	Put	Bond Future	4527	5	5	5	0.00
17/02/2023	R248 On 01-February-24	12.14	Put	Bond Future	4553	5	5	5	0.00
17/02/2023	R248 On 01-February-24	12.16	Put	Bond Future	4502	5	5	5	0.00
17/02/2023	R248 On 02-May-24			Bond Future	12.04	76.1236	75.9522	76.1236	0.00
17/02/2023	R248 On 02-May-24	11.48	Call	Bond Future	3792	4	4	4	0.00
17/02/2023	R248 On 02-May-24	11.47	Call	Bond Future	3766	4	4	4	0.00
17/02/2023	R248 On 02-May-24	11.46	Call	Bond Future	3740	4	4	4	0.00
17/02/2023	R248 On 02-May-24	11.48	Put	Bond Future	7329	8	7	8	0.00
17/02/2023	R248 On 02-May-24	11.46	Put	Bond Future	7408	8	7	8	0.00
17/02/2023	R248 On 02-May-24	11.47	Put	Bond Future	7369	8	7	8	0.00