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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/03/2023 TO: 22/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	2025 On 04-May-23			Bond Future	169.51	169.2633	169.5064	169.2633	5,381.00
22/03/2023	2025 On 03-August-23			Bond Future	171.19	170.9513	171.1911	170.9513	214.00
22/03/2023	2025 On 02-November-23			Bond Future	174.70	174.4586	174.7032	174.4586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	2025 On 01-February-24			Bond Future	176.57	176.3303	176.5722	176.3303	0.00
22/03/2023	2025 On 02-May-24			Bond Future	180.17	179.9174	180.1654	179.9174	0.00
22/03/2023	2029 On 04-May-23			Bond Future	122.00	121.5134	121.9966	121.5134	2,115.00
22/03/2023	2029 On 03-August-23			Bond Future	124.46	123.9699	124.4619	123.9699	728.00
22/03/2023	2029 On 02-November-23			Bond Future	125.69	125.1928	125.6908	125.1928	0.00
22/03/2023	2029 On 01-February-24			Bond Future	128.32	127.8101	128.3185	127.8101	0.00
22/03/2023	2029 On 02-May-24			Bond Future	129.57	129.0607	129.5741	129.0607	0.00
22/03/2023	2030 On 04-May-23			Bond Future	10.03	92.5598	92.3682	92.5598	86,882.00
22/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	215	0	0	0	150.00
22/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8518	9	9	9	0.00
22/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10315	11	10	11	0.00
22/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10584	11	11	11	0.00
22/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3007	3	3	3	350.00
22/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6843	7	7	7	0.00
22/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2605	3	3	3	0.00
22/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	7	0	0	0	388.00
22/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	320	0	0	0	479.00
22/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5717	6	6	6	0.00
22/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2533	3	3	3	0.00
22/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2569	3	3	3	0.00
22/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	485	1	0	1	388.00
22/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2183	2	2	2	479.00
22/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	938	1	1	1	1,080.00
22/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1083	1	1	1	0.00
22/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	456	0	0	0	0.00
22/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1631	2	2	2	0.00
22/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	359	0	0	0	0.00
22/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	367	0	0	0	0.00
22/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	55	0	0	0	150.00
22/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1972	2	2	2	0.00
22/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4672	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2283	2	2	2	0.00
22/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	351	0	0	0	0.00
22/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	28	0	0	0	388.00
22/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	275	0	0	0	0.00
22/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	2	0	0	0	350.00
22/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	2	0	0	0	479.00
22/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	10	0	0	0	1,080.00
22/03/2023	2030 On 03-August-23			Bond Future	10.14	90.4014	90.2051	90.4014	11,931.00
22/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5636	6	6	6	0.00
22/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10054	10	10	10	0.00
22/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11136	11	11	11	0.00
22/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5601	6	6	6	0.00
22/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2621	3	3	3	1,012.00
22/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3325	3	3	3	350.00
22/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5566	6	6	6	0.00
22/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	492	0	0	0	0.00
22/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1111	1	1	1	0.00
22/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	480	0	0	0	0.00
22/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	52	0	0	0	350.00
22/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	90	0	0	0	1,012.00
22/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1474	1	1	1	0.00
22/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	486	0	0	0	0.00
22/03/2023	2030 On 02-November-23			Bond Future	10.23	92.2350	92.0346	92.2350	0.00
22/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6290	6	6	6	0.00
22/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4006	4	4	4	0.00
22/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3950	4	4	4	0.00
22/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3978	4	4	4	0.00
22/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2155	2	2	2	800.00
22/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1281	1	1	1	800.00
22/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4132	4	4	4	0.00
22/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2836	3	3	3	0.00
22/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1564	2	2	2	0.00
22/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1577	2	2	2	0.00

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22/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1552	1	2	1	0.00
22/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	834	1	1	1	800.00
22/03/2023	2030 On 01-February-24			Bond Future	10.33	90.1371	89.9326	90.1371	0.00
22/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5478	6	5	6	0.00
22/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7729	8	8	8	0.00
22/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2255	2	2	2	400.00
22/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5333	5	5	5	0.00
22/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5449	6	5	6	0.00
22/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1426	2	1	2	400.00
22/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5507	6	6	6	0.00
22/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1996	2	2	2	1,360.00
22/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3640	4	4	4	0.00
22/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1357	1	1	1	0.00
22/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	817	1	1	1	400.00
22/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4594	4	5	4	0.00
22/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1376	1	1	1	0.00
22/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1414	1	1	1	1,360.00
22/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3315	3	3	3	0.00
22/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1366	1	1	1	0.00
22/03/2023	2030 On 02-May-24			Bond Future	10.45	91.9482	91.7402	91.9482	0.00
22/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1855	2	2	2	0.00
22/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1824	2	2	2	0.00
22/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1840	2	2	2	0.00
22/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4371	4	4	4	0.00
22/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4396	4	4	4	0.00
22/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4345	4	4	4	0.00
22/03/2023	2032 On 04-May-23			Bond Future	10.64	87.5626	87.3190	87.5626	171,700.00
22/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	37	0	0	0	6,500.00
22/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	123	0	0	0	730.00
22/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2416	3	2	3	0.00
22/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1943	2	2	2	0.00
22/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1978	2	2	2	0.00

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22/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	438	1	0	1	500.00
22/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1152	1	1	1	400.00
22/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	915	1	1	1	730.00
22/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2013	2	2	2	0.00
22/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2646	3	3	3	0.00
22/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1355	2	1	2	0.00
22/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	24	0	0	0	500.00
22/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3915	4	4	4	400.00
22/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12894	13	13	13	0.00
22/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	0	0	400.00
22/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4244	4	4	4	0.00
22/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	534	0	1	0	730.00
22/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	754	1	1	1	0.00
22/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1497	1	1	1	0.00
22/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1269	1	1	1	0.00
22/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2225	2	2	2	0.00
22/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	769	1	1	1	0.00
22/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	784	1	1	1	0.00
22/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	604	1	1	1	13,000.00
22/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1113	1	1	1	500.00
22/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3352	3	3	3	0.00
22/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	278	0	0	0	0.00
22/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4506	4	5	4	0.00
22/03/2023	2032 On 03-August-23			Bond Future	10.75	89.3114	89.0622	89.3114	2,686.00
22/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5640	6	6	6	0.00
22/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5678	6	6	6	0.00
22/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5715	6	6	6	0.00
22/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6211	6	6	6	5,000.00
22/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1334	1	1	1	1,500.00
22/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	464	1	0	1	1,500.00
22/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6502	6	7	6	0.00
22/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3631	3	4	3	0.00
22/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	674	1	1	1	0.00

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22/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	780	1	1	1	0.00
22/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	789	1	1	1	0.00
22/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	797	1	1	1	0.00
22/03/2023	2032 On 02-November-23			Bond Future	10.86	86.9629	86.7086	86.9629	0.00
22/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4067	4	4	4	0.00
22/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4037	4	4	4	0.00
22/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4097	4	4	4	0.00
22/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2246	2	2	2	0.00
22/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2281	2	2	2	0.00
22/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2263	2	2	2	0.00
22/03/2023	2032 On 01-February-24			Bond Future	10.96	88.7613	88.5018	88.7613	0.00
22/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6035	6	6	6	0.00
22/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8634	9	9	9	0.00
22/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2926	3	3	3	1,200.00
22/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5970	6	6	6	0.00
22/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6002	6	6	6	0.00
22/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1483	2	1	2	1,200.00
22/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6219	6	6	6	0.00
22/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1940	2	2	2	0.00
22/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1953	2	2	2	0.00
22/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3914	4	4	4	0.00
22/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1162	1	1	1	1,200.00
22/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1928	2	2	2	0.00
22/03/2023	2032 On 02-May-24			Bond Future	11.09	86.3870	86.1228	86.3870	0.00
22/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2490	3	2	3	0.00
22/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2470	3	2	3	0.00
22/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2509	3	3	3	0.00
22/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5032	5	5	5	0.00
22/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5090	5	5	5	0.00
22/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5061	5	5	5	0.00
22/03/2023	2033 On 04-May-23			Bond Future	115.43	115.4137	115.4255	115.4137	1,540.00
22/03/2023	2033 On 03-August-23			Bond Future	117.76	117.7469	117.7578	117.7469	6,141.00

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22/03/2023	2033 On 02-November-23			Bond Future	118.76	118.7522	118.7586	118.7522	0.00
22/03/2023	2033 On 01-February-24			Bond Future	121.24	121.2348	121.2413	121.2348	0.00
22/03/2023	2033 On 02-May-24			Bond Future	122.26	122.2572	122.2582	122.2572	0.00
22/03/2023	2037 On 04-May-23			Bond Future	11.51	81.8429	81.7495	81.8429	62,860.00
22/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	471	1	0	1	400.00
22/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11431	12	11	12	0.00
22/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1014	1	1	1	0.00
22/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2449	3	2	3	400.00
22/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	368	0	0	0	703.00
22/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3084	3	3	3	0.00
22/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	967	1	1	1	0.00
22/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	990	1	1	1	0.00
22/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2154	2	2	2	0.00
22/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2189	2	2	2	0.00
22/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	9	0	0	0	400.00
22/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3694	4	4	4	0.00
22/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3309	3	3	3	0.00
22/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	910	1	1	1	0.00
22/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2118	2	2	2	0.00
22/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	656	1	1	1	703.00
22/03/2023	2037 On 03-August-23			Bond Future	11.63	79.2201	79.1240	79.2201	74,072.00
22/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4637	5	5	5	0.00
22/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	463	0	0	0	1,800.00
22/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1368	1	1	1	1,800.00
22/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4601	5	5	5	0.00
22/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4564	5	5	5	0.00
22/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1867	2	2	2	0.00
22/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1850	2	2	2	0.00
22/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5064	5	5	5	0.00
22/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8557	8	9	8	0.00
22/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1832	2	2	2	0.00
22/03/2023	2037 On 02-November-23			Bond Future	11.75	80.8269	80.7288	80.8269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3137	3	3	3	0.00
22/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3165	3	3	3	0.00
22/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3192	3	3	3	0.00
22/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4236	4	4	4	0.00
22/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4206	4	4	4	0.00
22/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4177	4	4	4	0.00
22/03/2023	2037 On 01-February-24			Bond Future	11.86	78.2427	78.1427	78.2427	0.00
22/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5621	6	6	6	0.00
22/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5654	6	6	6	0.00
22/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5687	6	6	6	0.00
22/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3188	3	3	3	0.00
22/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3207	3	3	3	0.00
22/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3227	3	3	3	0.00
22/03/2023	2037 On 02-May-24			Bond Future	11.99	79.8140	79.7125	79.8140	0.00
22/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3109	3	3	3	0.00
22/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3155	3	3	3	0.00
22/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3132	3	3	3	0.00
22/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6189	6	6	6	0.00
22/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6223	6	6	6	0.00
22/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6155	6	6	6	0.00
22/03/2023	2038 On 04-May-23			Bond Future	128.33	128.4680	128.3293	128.4680	4,625.00
22/03/2023	2038 On 03-August-23			Bond Future	128.96	129.1146	128.9643	129.1146	0.00
22/03/2023	2038 On 02-November-23			Bond Future	131.61	131.7635	131.6102	131.7635	0.00
22/03/2023	2038 On 01-February-24			Bond Future	132.36	132.5207	132.3553	132.5207	0.00
22/03/2023	2038 On 02-May-24			Bond Future	135.05	135.2159	135.0480	135.2159	0.00
22/03/2023	2040 On 04-May-23			Bond Future	11.68	82.9372	82.8688	82.9372	52,071.00
22/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	8	0	0	0	388.00
22/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	99	0	0	0	486.00
22/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	198	0	0	0	388.00
22/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9837	10	10	10	0.00
22/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1048	1	1	1	486.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3006	3	3	3	0.00
22/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	288	0	0	0	684.00
22/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	885	1	1	1	0.00
22/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	908	1	1	1	0.00
22/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	930	1	1	1	0.00
22/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6481	7	6	7	0.00
22/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	160	0	0	0	388.00
22/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	31	0	0	0	486.00
22/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2518	3	3	3	0.00
22/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	804	1	1	1	684.00
22/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6320	6	6	6	0.00
22/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2559	3	3	3	0.00
22/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2600	3	3	3	0.00
22/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4475	4	4	4	0.00
22/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2320	2	2	2	0.00
22/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5122	5	5	5	0.00
22/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10232	10	10	10	0.00
22/03/2023	2040 On 03-August-23			Bond Future	11.81	80.0858	80.0153	80.0858	99,565.00
22/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4589	5	5	5	0.00
22/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4551	5	5	5	0.00
22/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4627	5	5	5	0.00
22/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2126	2	2	2	0.00
22/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2166	2	2	2	0.00
22/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2146	2	2	2	0.00
22/03/2023	2040 On 02-November-23			Bond Future	11.92	81.7101	81.6382	81.7101	0.00
22/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3028	3	3	3	0.00
22/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3001	3	3	3	0.00
22/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2975	3	3	3	0.00
22/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5030	5	5	5	0.00
22/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4960	5	5	5	0.00
22/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4995	5	5	5	0.00
22/03/2023	2040 On 01-February-24			Bond Future	12.04	78.8939	78.8204	78.8939	11.00
22/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5444	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
22/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5411	5	5	5	0.00
22/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5377	5	5	5	0.00
22/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3683	4	4	4	0.00
22/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3660	4	4	4	0.00
22/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3637	4	4	4	0.00
22/03/2023	2040 On 02-May-24			Bond Future	12.17	80.4780	80.4036	80.4780	0.00
22/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3175	3	3	3	0.00
22/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3150	3	3	3	0.00
22/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3126	3	3	3	0.00
22/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6404	6	6	6	0.00
22/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6478	6	6	6	0.00
22/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6441	6	6	6	0.00
22/03/2023	2044 On 04-May-23			Bond Future	11.80	78.8789	78.8727	78.8789	62,354.00
22/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	724	1	1	1	0.00
22/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3404	3	3	3	0.00
22/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1519	2	2	2	0.00
22/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2378	2	2	2	0.00
22/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	687	1	1	1	0.00
22/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	705	1	1	1	0.00
22/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3130	3	3	3	0.00
22/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1846	2	2	2	4,423.00
22/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3177	3	3	3	0.00
22/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1178	1	1	1	4,423.00
22/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	726	1	1	1	1,798.00
22/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3084	3	3	3	0.00
22/03/2023	2044 On 03-August-23			Bond Future	11.92	76.0717	76.0646	76.0717	21,473.00
22/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4003	4	4	4	0.00
22/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2637	3	3	3	0.00
22/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3968	4	4	4	0.00
22/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3419	3	3	3	0.00
22/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3933	4	4	4	0.00
22/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2569	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
22/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2946	3	3	3	4,754.00
22/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2546	3	3	3	0.00
22/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3689	4	4	4	3,076.00
22/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2522	3	3	3	0.00
22/03/2023	2044 On 02-November-23			Bond Future	12.03	77.6146	77.6074	77.6146	0.00
22/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2734	3	3	3	0.00
22/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2709	3	3	3	0.00
22/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2759	3	3	3	0.00
22/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5606	6	6	6	0.00
22/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5683	6	6	6	0.00
22/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5644	6	6	6	0.00
22/03/2023	2044 On 01-February-24			Bond Future	12.15	74.8388	74.8314	74.8388	0.00
22/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4992	5	5	5	0.00
22/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4959	5	5	5	0.00
22/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5024	5	5	5	0.00
22/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4185	4	4	4	0.00
22/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4236	4	4	4	0.00
22/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4211	4	4	4	0.00
22/03/2023	2044 On 02-May-24			Bond Future	12.27	76.3414	76.3345	76.3414	0.00
22/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3139	3	3	3	0.00
22/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3115	3	3	3	0.00
22/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3163	3	3	3	0.00
22/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6777	7	7	7	0.00
22/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6854	7	7	7	0.00
22/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6815	7	7	7	0.00
22/03/2023	2046 On 04-May-23			Bond Future	112.54	112.8696	112.5405	112.8696	17,308.00
22/03/2023	2046 On 03-August-23			Bond Future	114.81	115.1514	114.8147	115.1514	0.00
22/03/2023	2046 On 02-November-23			Bond Future	115.09	115.4391	115.0890	115.4391	0.00
22/03/2023	2046 On 01-February-24			Bond Future	117.49	117.8523	117.4950	117.8523	0.00
22/03/2023	2046 On 02-May-24			Bond Future	117.75	118.1283	117.7547	118.1283	0.00
22/03/2023	2050 On 04-May-23			Bond Future	115.53	114.8059	115.5263	114.8059	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	2050 On 03-August-23			Bond Future	115.68	114.9548	115.6794	114.9548	0.00
22/03/2023	2050 On 02-November-23			Bond Future	118.05	117.3133	118.0527	117.3133	0.00
22/03/2023	2050 On 01-February-24			Bond Future	118.29	117.5404	118.2858	117.5404	0.00
22/03/2023	2050 On 02-May-24			Bond Future	120.69	119.9308	120.6922	119.9308	0.00
22/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	AL37 On 04-May-23			Index Future	882.08	883.6150	882.0820	883.6150	0.00
22/03/2023	AL37 On 03-August-23			Index Future	899.69	901.2600	899.6910	901.2600	0.00
22/03/2023	AL37 On 02-November-23			Index Future	917.94	919.5390	917.9370	919.5390	0.00
22/03/2023	AL37 On 01-February-24			Index Future	936.92	938.5560	936.9210	938.5560	0.00
22/03/2023	AL37 On 02-May-24			Index Future	955.80	957.4590	955.7950	957.4590	0.00
22/03/2023	AL7T On 04-May-23			Index Future	1012.58	1014.6740	1012.5830	1014.6740	0.00
22/03/2023	AL7T On 03-August-23			Index Future	1032.80	1034.9350	1032.7970	1034.9350	0.00
22/03/2023	AL7T On 02-November-23			Index Future	1053.74	1055.9250	1053.7430	1055.9250	0.00
22/03/2023	AL7T On 01-February-24			Index Future	1075.54	1077.7630	1075.5360	1077.7630	0.00
22/03/2023	AL7T On 02-May-24			Index Future	1097.20	1099.4690	1097.2020	1099.4690	0.00
22/03/2023	ALBI On 04-May-23			Index Future	887.73	889.0080	887.7340	889.0080	99.00
22/03/2023	ALBI On 03-August-23			Index Future	905.46	906.7600	905.4550	906.7600	0.00
22/03/2023	ALBI On 02-November-23			Index Future	923.82	925.1510	923.8190	925.1510	0.00
22/03/2023	ALBI On 01-February-24			Index Future	942.92	944.2840	942.9240	944.2840	0.00
22/03/2023	ALBI On 02-May-24			Index Future	961.92	963.3020	961.9190	963.3020	0.00
22/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	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
22/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	ES33 On 04-May-23			Bond Future	12.02	74.7786	74.7052	74.7786	0.00
22/03/2023	ES33 On 03-August-23			Bond Future	12.17	76.2903	76.2148	76.2903	350.00
22/03/2023	ES33 On 02-November-23			Bond Future	12.32	74.0607	73.9836	74.0607	0.00
22/03/2023	ES33 On 01-February-24			Bond Future	12.48	75.6090	75.5303	75.6090	0.00
22/03/2023	ES33 On 02-May-24			Bond Future	12.65	73.3502	73.2704	73.3502	0.00
22/03/2023	ES42 On 04-May-23			Bond Future	12.45	71.8411	71.8120	71.8411	0.00
22/03/2023	ES42 On 03-August-23			Bond Future	12.58	73.2938	73.2635	73.2938	4,000.00
22/03/2023	ES42 On 02-November-23			Bond Future	12.72	70.5351	70.5041	70.5351	0.00
22/03/2023	ES42 On 01-February-24			Bond Future	12.86	72.0096	71.9780	72.0096	0.00
22/03/2023	ES42 On 02-May-24			Bond Future	13.02	69.2109	69.1792	69.2109	0.00
22/03/2023	GOVI On 04-May-23			GOVI	875.00	876.2870	874.9960	876.2870	840.00
22/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	221160	23	22	23	0.00
22/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	221260	23	22	23	0.00
22/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	221360	23	22	23	0.00
22/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 03-August-23			GOVI	892.46	893.7850	892.4640	893.7850	0.00
22/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	552340	57	55	57	0.00
22/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	552540	57	55	57	0.00
22/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	552440	57	55	57	0.00
22/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-November-23			GOVI	910.56	911.9120	910.5640	911.9120	0.00
22/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	247640	26	25	26	0.00
22/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	247540	26	25	26	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	247440	26	25	26	0.00
22/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 01-February-24			GOVI	929.40	930.7710	929.3950	930.7710	0.00
22/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	494150	51	49	51	0.00
22/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	494050	51	49	51	0.00
22/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	493950	51	49	51	0.00
22/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24			GOVI	948.12	949.5170	948.1170	949.5170	0.00
22/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	28530	1	3	1	0.00
22/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	28630	1	3	1	0.00
22/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	28730	1	3	1	0.00
22/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2023	IGOV On 04-May-23			Index Future	326.22	326.0580	326.2210	326.0580	654.00
22/03/2023	IGOV On 03-August-23			Index Future	332.81	332.6480	332.8130	332.6480	0.00
22/03/2023	IGOV On 02-November-23			Index Future	339.64	339.4730	339.6410	339.4730	0.00
22/03/2023	IGOV On 01-February-24			Index Future	346.74	346.5700	346.7420	346.5700	0.00
22/03/2023	IGOV On 02-May-24			Index Future	353.80	353.6250	353.8020	353.6250	0.00
22/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.65	92.3950	92.3550	92.3950	0.00
22/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.69	92.3900	92.3100	92.3900	0.00
22/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.76	92.3850	92.2400	92.3850	0.00
22/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.75	92.4000	92.2500	92.4000	0.00
22/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.74	92.4400	92.2600	92.4400	0.00
22/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.75	92.4550	92.2500	92.4550	75.00
22/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.62	92.6000	92.3850	92.6000	272.00
22/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.53	92.7150	92.4750	92.7150	0.00
22/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.39	92.8350	92.6150	92.8350	0.00
22/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.26	92.9400	92.7450	92.9400	68.00
22/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.29	92.9400	92.7100	92.9400	0.00
22/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.7250	92.5750	92.7250	0.00
22/03/2023	R035 On 04-May-23			Bond Future	11.22	86.5817	86.5161	86.5817	151,356.00
22/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	13	0	0	0	388.00
22/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	150	0	0	0	491.00
22/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4011	4	4	4	0.00
22/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1490	2	1	2	0.00
22/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3697	4	4	4	0.00
22/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	239	0	0	0	770.00
22/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10303	10	10	10	0.00
22/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6821	7	7	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1431	1	1	1	0.00
22/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1461	2	1	2	0.00
22/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	285	0	0	0	388.00
22/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1029	1	1	1	770.00
22/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1345	1	1	1	491.00
22/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2016	2	2	2	0.00
22/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3962	4	4	4	0.00
22/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1491	1	1	1	0.00
22/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	92	0	0	0	388.00
22/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	14	0	0	0	491.00
22/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4222	4	4	4	0.00
22/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	452	0	0	0	1,035.00
22/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1634	2	2	2	0.00
22/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	385	0	0	0	770.00
22/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1547	2	2	2	0.00
22/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1519	2	2	2	0.00
22/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4936	5	5	5	0.00
22/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8442	8	8	8	0.00
22/03/2023	R035 On 03-August-23			Bond Future	11.33	88.3109	88.2432	88.3109	6,761.00
22/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5087	5	5	5	0.00
22/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5125	5	5	5	0.00
22/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5163	5	5	5	0.00
22/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1515	2	2	2	0.00
22/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1530	2	2	2	0.00
22/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1545	2	2	2	0.00
22/03/2023	R035 On 02-November-23			Bond Future	11.45	85.5973	85.5282	85.5973	6.00
22/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3542	4	4	4	0.00
22/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1651	2	2	2	400.00
22/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8552	9	9	9	0.00
22/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3484	4	3	4	0.00
22/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3513	4	4	4	0.00
22/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2707	3	3	3	400.00
22/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3682	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
22/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3709	4	4	4	0.00
22/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1286	1	1	1	400.00
22/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6429	6	6	6	0.00
22/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4565	5	5	5	0.00
22/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3656	4	4	4	0.00
22/03/2023	R035 On 01-February-24			Bond Future	11.57	87.3676	87.2971	87.3676	0.00
22/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10726	11	11	11	0.00
22/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6078	6	6	6	0.00
22/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6145	6	6	6	0.00
22/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2980	3	3	3	400.00
22/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6111	6	6	6	0.00
22/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1958	2	2	2	400.00
22/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7347	7	7	7	0.00
22/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5479	5	5	5	0.00
22/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2850	3	3	3	0.00
22/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2868	3	3	3	0.00
22/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2833	3	3	3	0.00
22/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1312	1	1	1	400.00
22/03/2023	R035 On 02-May-24			Bond Future	11.70	84.6176	84.5462	84.6176	0.00
22/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3207	3	3	3	0.00
22/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3161	3	3	3	0.00
22/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3184	3	3	3	0.00
22/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5894	6	6	6	0.00
22/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5927	6	6	6	0.00
22/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5862	6	6	6	0.00
22/03/2023	R186 On 04-May-23			Bond Future	8.39	110.6104	110.4495	110.6104	100,415.00
22/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	668	1	1	1	200.00
22/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1645	2	2	2	0.00
22/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1670	2	2	2	0.00
22/03/2023	R186 On 04-May-23		Call	Bond Future	10450	11	10	11	0.00
22/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1695	2	2	2	0.00
22/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	287	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	281	0	0	0	0.00
22/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	294	0	0	0	0.00
22/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	774	1	1	1	200.00
22/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
22/03/2023	R186 On 03-August-23			Bond Future	8.42	107.5146	107.3495	107.5146	0.00
22/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4162	4	4	4	0.00
22/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4112	4	4	4	0.00
22/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4137	4	4	4	0.00
22/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	279	0	0	0	0.00
22/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	283	0	0	0	0.00
22/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	276	0	0	0	0.00
22/03/2023	R186 On 02-November-23			Bond Future	8.44	109.6952	109.5267	109.6952	0.00
22/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5659	6	6	6	0.00
22/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3329	3	3	3	0.00
22/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3350	3	3	3	0.00
22/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3371	4	3	4	0.00
22/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2860	3	3	3	1,715.00
22/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	726	1	1	1	0.00
22/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	732	1	1	1	0.00
22/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	894	1	1	1	0.00
22/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	739	1	1	1	0.00
22/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	305	0	0	0	1,715.00
22/03/2023	R186 On 01-February-24			Bond Future	8.44	106.6578	106.4858	106.6578	0.00
22/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3588	4	4	4	0.00
22/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3549	4	4	4	0.00
22/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3569	4	4	4	0.00
22/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	840	1	1	1	0.00
22/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	852	1	1	1	0.00
22/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	846	1	1	1	0.00
22/03/2023	R186 On 02-May-24			Bond Future	8.47	108.8013	108.6266	108.8013	0.00
22/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1174	1	1	1	0.00
22/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1185	1	1	1	0.00
22/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1196	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
22/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2297	2	2	2	0.00
22/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2310	2	2	2	0.00
22/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2323	2	2	2	0.00
22/03/2023	R197 On 04-May-23			Bond Future	336.46	336.3491	336.4626	336.3491	309.00
22/03/2023	R197 On 03-August-23			Bond Future	334.18	334.1079	334.1824	334.1079	0.00
22/03/2023	R197 On 02-November-23			Bond Future	341.04	340.9626	341.0385	340.9626	0.00
22/03/2023	R202 On 04-May-23			Bond Future	251.35	252.6315	251.3526	252.6315	4,960.00
22/03/2023	R202 On 03-August-23			Bond Future	251.61	252.9367	251.6092	252.9367	460.00
22/03/2023	R202 On 02-November-23			Bond Future	256.77	258.1261	256.7712	258.1261	0.00
22/03/2023	R202 On 01-February-24			Bond Future	257.20	258.6021	257.1989	258.6021	0.00
22/03/2023	R202 On 02-May-24			Bond Future	262.43	263.8617	262.4318	263.8617	0.00
22/03/2023	R209 On 04-May-23			Bond Future	11.26	67.1034	67.0187	67.1034	19,762.00
22/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	736	1	1	1	1,250.00
22/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	959	1	1	1	0.00
22/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2036	2	2	2	2,250.00
22/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5977	6	6	6	0.00
22/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	20	0	0	0	500.00
22/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	153	0	0	0	4,500.00
22/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	916	1	1	1	0.00
22/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	938	1	1	1	0.00
22/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1729	2	2	2	0.00
22/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1759	2	2	2	0.00
22/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4129	4	4	4	0.00
22/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	815	1	1	1	0.00
22/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6811	7	7	7	0.00
22/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	80	0	0	0	9,750.00
22/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1699	2	2	2	0.00
22/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2044	2	2	2	8,250.00
22/03/2023	R209 On 03-August-23			Bond Future	11.36	68.4436	68.3565	68.4436	1,690.00
22/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4290	4	4	4	0.00
22/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1111	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4225	4	4	4	0.00
22/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4257	4	4	4	0.00
22/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	363	0	0	0	1,800.00
22/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7630	8	8	8	0.00
22/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1429	1	1	1	0.00
22/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4500	4	4	4	0.00
22/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1457	1	1	1	0.00
22/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1443	1	1	1	0.00
22/03/2023	R209 On 02-November-23			Bond Future	11.46	66.6803	66.5914	66.6803	594.00
22/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2892	3	3	3	0.00
22/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2842	3	3	3	0.00
22/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2867	3	3	3	0.00
22/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3461	3	3	3	0.00
22/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3486	3	3	3	0.00
22/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3436	3	3	3	0.00
22/03/2023	R209 On 01-February-24			Bond Future	11.56	68.0593	67.9686	68.0593	0.00
22/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5220	5	5	5	0.00
22/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5249	5	5	5	0.00
22/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5279	5	5	5	0.00
22/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2567	3	3	3	0.00
22/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2583	3	3	3	0.00
22/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2600	3	3	3	0.00
22/03/2023	R209 On 02-May-24			Bond Future	11.68	66.2770	66.1850	66.2770	0.00
22/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2865	3	3	3	0.00
22/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2824	3	3	3	0.00
22/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2845	3	3	3	0.00
22/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5266	5	5	5	0.00
22/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5295	5	5	5	0.00
22/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5236	5	5	5	0.00
22/03/2023	R210 On 04-May-23			Bond Future	224.99	224.4121	224.9936	224.4121	386.00
22/03/2023	R210 On 03-August-23			Bond Future	229.54	228.9488	229.5401	228.9488	300.00
22/03/2023	R210 On 02-November-23			Bond Future	231.09	230.5006	231.0944	230.5006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	R210 On 01-February-24			Bond Future	235.93	235.3194	235.9255	235.3194	0.00
22/03/2023	R210 On 02-May-24			Bond Future	237.50	236.8913	237.4965	236.8913	0.00
22/03/2023	R213 On 04-May-23			Bond Future	10.41	83.6274	83.3826	83.6274	32,834.00
22/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2051	2	2	2	0.00
22/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2085	2	2	2	0.00
22/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2119	2	2	2	0.00
22/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	561	1	1	1	0.00
22/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	572	1	1	1	0.00
22/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	584	1	1	1	0.00
22/03/2023	R213 On 03-August-23			Bond Future	10.51	85.2975	85.0471	85.2975	0.00
22/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5391	6	5	6	0.00
22/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5426	6	5	6	0.00
22/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5461	6	5	6	0.00
22/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	594	1	1	1	0.00
22/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	587	1	1	1	0.00
22/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	601	1	1	1	0.00
22/03/2023	R213 On 02-November-23			Bond Future	10.62	83.4745	83.2190	83.4745	3,338.00
22/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3928	4	4	4	0.00
22/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3957	4	4	4	0.00
22/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3985	4	4	4	0.00
22/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1759	2	2	2	0.00
22/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1773	2	2	2	0.00
22/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1788	2	2	2	0.00
22/03/2023	R213 On 01-February-24			Bond Future	10.73	85.2009	84.9401	85.2009	0.00
22/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5678	6	6	6	0.00
22/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5618	6	6	6	0.00
22/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5648	6	6	6	0.00
22/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1559	1	2	1	0.00
22/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1570	2	2	2	0.00
22/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1549	1	2	1	0.00
22/03/2023	R213 On 02-May-24			Bond Future	10.84	83.3600	83.0944	83.3600	0.00
22/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2104	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
22/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2122	2	2	2	0.00
22/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2139	2	2	2	0.00
22/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4452	4	4	4	0.00
22/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4478	4	4	4	0.00
22/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4504	4	5	4	0.00
22/03/2023	R214 On 04-May-23			Bond Future	11.53	63.5559	63.5208	63.5559	17,989.00
22/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1011	1	1	1	0.00
22/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	989	1	1	1	0.00
22/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	966	1	1	1	0.00
22/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1858	2	2	2	0.00
22/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1827	2	2	2	0.00
22/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1797	2	2	2	0.00
22/03/2023	R214 On 03-August-23			Bond Future	11.63	64.8252	64.7889	64.8252	2,980.00
22/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4270	4	4	4	0.00
22/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4205	4	4	4	0.00
22/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4237	4	4	4	0.00
22/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1638	2	2	2	0.00
22/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1654	2	2	2	0.00
22/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1623	2	2	2	0.00
22/03/2023	R214 On 02-November-23			Bond Future	11.73	62.8408	62.8036	62.8408	0.00
22/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2648	3	3	3	0.00
22/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2695	3	3	3	0.00
22/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2671	3	3	3	0.00
22/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4073	4	4	4	0.00
22/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4103	4	4	4	0.00
22/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4044	4	4	4	0.00
22/03/2023	R214 On 01-February-24			Bond Future	11.84	64.1404	64.1025	64.1404	0.00
22/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4591	5	5	5	0.00
22/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4620	5	5	5	0.00
22/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4648	5	5	5	0.00
22/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3057	3	3	3	0.00
22/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3076	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
22/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3095	3	3	3	0.00
22/03/2023	R214 On 02-May-24			Bond Future	11.94	62.1295	62.0912	62.1295	0.00
22/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2854	3	3	3	0.00
22/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2833	3	3	3	0.00
22/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2812	3	3	3	0.00
22/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5277	5	5	5	0.00
22/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5246	5	5	5	0.00
22/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5215	5	5	5	0.00
22/03/2023	R248 On 04-May-23			Bond Future	11.67	78.1829	78.1407	78.1829	242,404.00
22/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	823	1	1	1	0.00
22/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	802	1	1	1	0.00
22/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	28	0	0	0	1,500.00
22/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	412	0	0	0	1,500.00
22/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	845	1	1	1	0.00
22/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2913	3	3	3	0.00
22/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8943	9	9	9	0.00
22/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3005	3	3	3	0.00
22/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2959	3	3	3	0.00
22/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4188	4	4	4	0.00
22/03/2023	R248 On 03-August-23			Bond Future	11.77	79.7443	79.7006	79.7443	0.00
22/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4471	5	4	5	0.00
22/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4433	4	4	4	0.00
22/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4509	5	5	5	0.00
22/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2421	2	2	2	0.00
22/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2466	2	2	2	0.00
22/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2444	2	2	2	0.00
22/03/2023	R248 On 02-November-23			Bond Future	11.88	76.9205	76.8758	76.9205	0.00
22/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3068	3	3	3	0.00
22/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3041	3	3	3	0.00
22/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3014	3	3	3	0.00
22/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5538	6	6	6	0.00
22/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5614	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5576	6	6	6	0.00
22/03/2023	R248 On 01-February-24			Bond Future	11.99	78.5113	78.4657	78.5113	13,000.00
22/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5222	5	5	5	0.00
22/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5189	5	5	5	0.00
22/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5155	5	5	5	0.00
22/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4233	4	4	4	0.00
22/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4207	4	4	4	0.00
22/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4181	4	4	4	0.00
22/03/2023	R248 On 02-May-24			Bond Future	12.10	75.6465	75.6005	75.6465	0.00
22/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3229	3	3	3	0.00
22/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3204	3	3	3	0.00
22/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3180	3	3	3	0.00
22/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7118	7	7	7	0.00
22/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7199	7	7	7	0.00
22/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7158	7	7	7	0.00