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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/03/2023 TO: 30/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	2025 On 04-May-23			Bond Future	169.96	169.8927	169.9624	169.8927	5,381.00
30/03/2023	2025 On 03-August-23			Bond Future	171.59	171.5222	171.5930	171.5222	214.00
30/03/2023	2025 On 02-November-23			Bond Future	175.08	175.0098	175.0820	175.0098	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
30/03/2023	2025 On 01-February-24			Bond Future	176.90	176.8312	176.9045	176.8312	0.00
30/03/2023	2025 On 02-May-24			Bond Future	180.48	180.4047	180.4799	180.4047	0.00
30/03/2023	2029 On 04-May-23			Bond Future	122.84	122.5503	122.8408	122.5503	2,115.00
30/03/2023	2029 On 03-August-23			Bond Future	125.28	124.9815	125.2776	124.9815	728.00
30/03/2023	2029 On 02-November-23			Bond Future	126.50	126.1977	126.4997	126.1977	0.00
30/03/2023	2029 On 01-February-24			Bond Future	129.11	128.7984	129.1066	128.7984	0.00
30/03/2023	2029 On 02-May-24			Bond Future	130.36	130.0437	130.3581	130.0437	0.00
30/03/2023	2030 On 04-May-23			Bond Future	9.96	93.2136	92.7090	93.2136	93,188.00
30/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	306	0	0	0	150.00
30/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8856	9	9	9	0.00
30/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10654	11	11	11	0.00
30/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10924	11	11	11	0.00
30/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3304	4	3	4	350.00
30/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7177	8	7	8	0.00
30/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2891	3	3	3	0.00
30/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	6	0	0	0	388.00
30/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	435	1	0	1	479.00
30/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	6046	7	6	7	0.00
30/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2818	3	3	3	0.00
30/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2855	3	3	3	0.00
30/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	630	1	1	1	388.00
30/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2457	3	2	3	479.00
30/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1138	1	1	1	1,080.00
30/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	943	1	1	1	0.00
30/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	388	0	0	0	0.00
30/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1435	1	1	1	0.00
30/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	304	0	0	0	0.00
30/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	311	0	0	0	0.00
30/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	43	0	0	0	150.00
30/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1746	1	2	1	0.00
30/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4330	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
30/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2033	2	2	2	0.00
30/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	297	0	0	0	0.00
30/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	21	0	0	0	388.00
30/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	230	0	0	0	0.00
30/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	1	0	0	0	350.00
30/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	1	0	0	0	479.00
30/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	7	0	0	0	1,080.00
30/03/2023	2030 On 03-August-23			Bond Future	10.06	91.0331	90.5184	91.0331	11,931.00
30/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5909	6	6	6	0.00
30/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10348	11	10	11	0.00
30/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11437	12	11	12	0.00
30/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5874	6	6	6	0.00
30/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2826	3	3	3	1,012.00
30/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3554	4	4	4	350.00
30/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5839	6	6	6	0.00
30/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	451	0	0	0	0.00
30/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1028	1	1	1	0.00
30/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	440	0	0	0	0.00
30/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	40	0	0	0	350.00
30/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	71	0	0	0	1,012.00
30/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1366	1	1	1	0.00
30/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	446	0	0	0	0.00
30/03/2023	2030 On 02-November-23			Bond Future	10.16	92.8628	92.3378	92.8628	0.00
30/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6528	7	7	7	0.00
30/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4207	5	4	5	0.00
30/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4150	5	4	5	0.00
30/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4178	5	4	5	0.00
30/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2301	3	2	3	800.00
30/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1389	2	1	2	800.00
30/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	3937	4	4	4	0.00
30/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2680	2	3	2	0.00
30/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1461	1	1	1	0.00
30/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1473	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
30/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1449	1	1	1	0.00
30/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	768	1	1	1	800.00
30/03/2023	2030 On 01-February-24			Bond Future	10.26	90.7502	90.2145	90.7502	0.00
30/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5745	6	6	6	0.00
30/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	8007	8	8	8	0.00
30/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2448	3	2	3	400.00
30/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5599	6	6	6	0.00
30/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5716	6	6	6	0.00
30/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1563	2	2	2	400.00
30/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5775	6	6	6	0.00
30/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2173	2	2	2	1,360.00
30/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3534	3	4	3	0.00
30/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1342	1	1	1	0.00
30/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	814	1	1	1	400.00
30/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4449	4	4	4	0.00
30/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1361	1	1	1	0.00
30/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1399	1	1	1	1,360.00
30/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3226	3	3	3	0.00
30/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1352	1	1	1	0.00
30/03/2023	2030 On 02-May-24			Bond Future	10.38	92.5618	92.0156	92.5618	0.00
30/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1972	2	2	2	0.00
30/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1939	2	2	2	0.00
30/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1956	2	2	2	0.00
30/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4211	4	4	4	0.00
30/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4236	4	4	4	0.00
30/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4187	4	4	4	0.00
30/03/2023	2032 On 04-May-23			Bond Future	10.63	87.7285	87.3676	87.7285	172,308.00
30/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	37	0	0	0	6,500.00
30/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	127	0	0	0	730.00
30/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2433	3	2	3	0.00
30/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1957	2	2	2	0.00
30/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1992	2	2	2	0.00

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30/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	444	1	0	1	500.00
30/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1161	1	1	1	400.00
30/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	922	1	1	1	730.00
30/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2027	2	2	2	0.00
30/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2663	3	3	3	0.00
30/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1366	2	1	2	0.00
30/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	24	0	0	0	500.00
30/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3938	4	4	4	400.00
30/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12942	13	13	13	0.00
30/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
30/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4196	4	4	4	0.00
30/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	502	0	1	0	730.00
30/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	719	1	1	1	0.00
30/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1456	1	1	1	0.00
30/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1230	1	1	1	0.00
30/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2182	2	2	2	0.00
30/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	734	1	1	1	0.00
30/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	749	1	1	1	0.00
30/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	572	0	1	0	13,000.00
30/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1075	1	1	1	500.00
30/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3308	3	3	3	0.00
30/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	253	0	0	0	0.00
30/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4457	4	4	4	0.00
30/03/2023	2032 On 03-August-23			Bond Future	10.75	89.4474	89.0793	89.4474	2,686.00
30/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5663	6	6	6	0.00
30/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5701	6	6	6	0.00
30/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5739	6	6	6	0.00
30/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6233	7	6	7	5,000.00
30/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1332	1	1	1	1,500.00
30/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	433	0	0	0	1,500.00
30/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6453	6	6	6	0.00
30/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3612	3	4	3	0.00
30/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	678	1	1	1	0.00

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30/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	786	1	1	1	0.00
30/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	795	1	1	1	0.00
30/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	804	1	1	1	0.00
30/03/2023	2032 On 02-November-23			Bond Future	10.86	87.0855	86.7100	87.0855	0.00
30/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4127	4	4	4	0.00
30/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4097	4	4	4	0.00
30/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4157	4	4	4	0.00
30/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2304	2	2	2	0.00
30/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2340	2	2	2	0.00
30/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2322	2	2	2	0.00
30/03/2023	2032 On 01-February-24			Bond Future	10.97	88.8604	88.4772	88.8604	0.00
30/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6019	6	6	6	0.00
30/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8612	9	9	9	0.00
30/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2923	3	3	3	1,200.00
30/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5955	6	6	6	0.00
30/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5987	6	6	6	0.00
30/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1485	2	1	2	1,200.00
30/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6246	6	6	6	0.00
30/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1949	2	2	2	0.00
30/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1962	2	2	2	0.00
30/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3936	4	4	4	0.00
30/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1165	1	1	1	1,200.00
30/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1936	2	2	2	0.00
30/03/2023	2032 On 02-May-24			Bond Future	11.10	86.4766	86.0859	86.4766	0.00
30/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2523	3	3	3	0.00
30/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2503	3	3	3	0.00
30/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2543	3	3	3	0.00
30/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5103	5	5	5	0.00
30/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5159	5	5	5	0.00
30/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5131	5	5	5	0.00
30/03/2023	2033 On 04-May-23			Bond Future	116.31	115.7163	116.3103	115.7163	1,540.00
30/03/2023	2033 On 03-August-23			Bond Future	118.62	118.0118	118.6175	118.0118	6,141.00

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30/03/2023	2033 On 02-November-23			Bond Future	119.61	118.9960	119.6138	118.9960	0.00
30/03/2023	2033 On 01-February-24			Bond Future	122.08	121.4483	122.0789	121.4483	0.00
30/03/2023	2033 On 02-May-24			Bond Future	123.09	122.4505	123.0938	122.4505	0.00
30/03/2023	2037 On 04-May-23			Bond Future	11.47	81.6275	81.9579	81.6275	63,080.00
30/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	438	0	0	0	400.00
30/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11634	11	12	11	0.00
30/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1000	1	1	1	0.00
30/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2495	2	2	2	400.00
30/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	335	0	0	0	703.00
30/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	951	1	1	1	0.00
30/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3155	3	3	3	0.00
30/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	975	1	1	1	0.00
30/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	1930	2	2	2	0.00
30/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	3	0	0	0	400.00
30/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	1965	2	2	2	0.00
30/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3453	4	3	4	0.00
30/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3068	3	3	3	0.00
30/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	749	1	1	1	0.00
30/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	1896	2	2	2	0.00
30/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	520	1	1	1	703.00
30/03/2023	2037 On 03-August-23			Bond Future	11.60	78.9695	79.3063	78.9695	74,072.00
30/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4781	5	5	5	0.00
30/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	467	0	0	0	1,800.00
30/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1435	1	1	1	1,800.00
30/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4744	5	5	5	0.00
30/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4708	4	5	4	0.00
30/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1828	2	2	2	0.00
30/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1811	2	2	2	0.00
30/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	4949	5	5	5	0.00
30/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8379	9	8	9	0.00
30/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1794	2	2	2	0.00
30/03/2023	2037 On 02-November-23			Bond Future	11.71	80.5569	80.9004	80.5569	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
30/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3302	3	3	3	0.00
30/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3331	3	3	3	0.00
30/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3359	3	3	3	0.00
30/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4229	4	4	4	0.00
30/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4201	4	4	4	0.00
30/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4172	4	4	4	0.00
30/03/2023	2037 On 01-February-24			Bond Future	11.83	77.9431	78.2936	77.9431	0.00
30/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5803	6	6	6	0.00
30/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5836	6	6	6	0.00
30/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5869	6	6	6	0.00
30/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3219	3	3	3	0.00
30/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3238	3	3	3	0.00
30/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3258	3	3	3	0.00
30/03/2023	2037 On 02-May-24			Bond Future	11.97	79.4983	79.8561	79.4983	0.00
30/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3246	3	3	3	0.00
30/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3292	3	3	3	0.00
30/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3269	3	3	3	0.00
30/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6183	6	6	6	0.00
30/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6216	6	6	6	0.00
30/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6149	6	6	6	0.00
30/03/2023	2038 On 04-May-23			Bond Future	129.53	129.3944	129.5338	129.3944	4,625.00
30/03/2023	2038 On 03-August-23			Bond Future	130.14	130.0027	130.1447	130.0027	0.00
30/03/2023	2038 On 02-November-23			Bond Future	132.79	132.6462	132.7909	132.6462	0.00
30/03/2023	2038 On 01-February-24			Bond Future	133.52	133.3713	133.5187	133.3713	0.00
30/03/2023	2038 On 02-May-24			Bond Future	136.22	136.0661	136.2167	136.0661	0.00
30/03/2023	2040 On 04-May-23			Bond Future	11.69	82.2119	82.8096	82.2119	52,121.00
30/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	3	0	0	0	388.00
30/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	59	0	0	0	486.00
30/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	140	0	0	0	388.00
30/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9766	9	10	9	0.00
30/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	927	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
30/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2870	2	3	2	0.00
30/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	220	0	0	0	684.00
30/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	769	1	1	1	0.00
30/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	790	1	1	1	0.00
30/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6385	6	6	6	0.00
30/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	812	1	1	1	0.00
30/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2459	3	2	3	0.00
30/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	727	1	1	1	684.00
30/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	122	0	0	0	388.00
30/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	19	0	0	0	486.00
30/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6339	7	6	7	0.00
30/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2501	3	3	3	0.00
30/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2543	3	3	3	0.00
30/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4466	5	4	5	0.00
30/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2257	3	2	3	0.00
30/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5124	6	5	6	0.00
30/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10286	11	10	11	0.00
30/03/2023	2040 On 03-August-23			Bond Future	11.82	79.3150	79.9242	79.3150	98,195.00
30/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4566	4	5	4	0.00
30/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4529	4	5	4	0.00
30/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4603	4	5	4	0.00
30/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2194	2	2	2	0.00
30/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2234	2	2	2	0.00
30/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2214	2	2	2	0.00
30/03/2023	2040 On 02-November-23			Bond Future	11.94	80.9093	81.5308	80.9093	18.00
30/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3069	3	3	3	0.00
30/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3042	3	3	3	0.00
30/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3015	3	3	3	0.00
30/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5178	6	5	6	0.00
30/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5109	5	5	5	0.00
30/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5143	6	5	6	0.00
30/03/2023	2040 On 01-February-24			Bond Future	12.06	78.0523	78.6865	78.0523	11.00
30/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5501	5	6	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
30/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5468	5	5	5	0.00
30/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5435	5	5	5	0.00
30/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3875	4	4	4	0.00
30/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3852	4	4	4	0.00
30/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3829	4	4	4	0.00
30/03/2023	2040 On 02-May-24			Bond Future	12.19	79.6096	80.2566	79.6096	0.00
30/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3227	3	3	3	0.00
30/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3179	3	3	3	0.00
30/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3203	3	3	3	0.00
30/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6603	7	7	7	0.00
30/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6678	7	7	7	0.00
30/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6640	7	7	7	0.00
30/03/2023	2044 On 04-May-23			Bond Future	11.82	78.2751	78.7495	78.2751	62,354.00
30/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	601	0	1	0	0.00
30/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1357	1	1	1	0.00
30/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2200	2	2	2	0.00
30/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3223	3	3	3	0.00
30/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	566	0	1	0	0.00
30/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	583	0	1	0	0.00
30/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3131	4	3	4	0.00
30/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1808	2	2	2	4,423.00
30/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3179	4	3	4	0.00
30/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	668	1	1	1	1,798.00
30/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1123	1	1	1	4,423.00
30/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3084	3	3	3	0.00
30/03/2023	2044 On 03-August-23			Bond Future	11.95	75.4262	75.9098	75.4262	21,333.00
30/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3956	4	4	4	0.00
30/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2606	2	3	2	0.00
30/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3379	3	3	3	0.00
30/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3921	4	4	4	0.00
30/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3886	4	4	4	0.00
30/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2678	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
30/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2654	3	3	3	0.00
30/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3061	3	3	3	4,754.00
30/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3813	4	4	4	3,076.00
30/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2630	3	3	3	0.00
30/03/2023	2044 On 02-November-23			Bond Future	12.06	76.9423	77.4356	76.9423	0.00
30/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2760	3	3	3	0.00
30/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2734	3	3	3	0.00
30/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2785	3	3	3	0.00
30/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5804	6	6	6	0.00
30/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5880	6	6	6	0.00
30/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5842	6	6	6	0.00
30/03/2023	2044 On 01-February-24			Bond Future	12.18	74.1297	74.6330	74.1297	0.00
30/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4943	5	5	5	0.00
30/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4911	5	5	5	0.00
30/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4975	5	5	5	0.00
30/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4335	5	4	5	0.00
30/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4386	5	4	5	0.00
30/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4361	5	4	5	0.00
30/03/2023	2044 On 02-May-24			Bond Future	12.31	75.6086	76.1222	75.6086	0.00
30/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3182	3	3	3	0.00
30/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3158	3	3	3	0.00
30/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3205	3	3	3	0.00
30/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7031	7	7	7	0.00
30/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7109	7	7	7	0.00
30/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7070	7	7	7	0.00
30/03/2023	2046 On 04-May-23			Bond Future	113.40	113.7763	113.4005	113.7763	17,308.00
30/03/2023	2046 On 03-August-23			Bond Future	115.65	116.0333	115.6500	116.0333	0.00
30/03/2023	2046 On 02-November-23			Bond Future	115.92	116.3106	115.9191	116.3106	0.00
30/03/2023	2046 On 01-February-24			Bond Future	118.31	118.7075	118.3080	118.7075	0.00
30/03/2023	2046 On 02-May-24			Bond Future	118.56	118.9725	118.5646	118.9725	0.00
30/03/2023	2050 On 04-May-23			Bond Future	116.01	116.2290	116.0117	116.2290	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
30/03/2023	2050 On 03-August-23			Bond Future	116.13	116.3535	116.1317	116.3535	0.00
30/03/2023	2050 On 02-November-23			Bond Future	118.49	118.7195	118.4930	118.7195	0.00
30/03/2023	2050 On 01-February-24			Bond Future	118.70	118.9292	118.6977	118.9292	0.00
30/03/2023	2050 On 02-May-24			Bond Future	121.10	121.3322	121.0962	121.3322	0.00
30/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	AL37 On 04-May-23			Index Future	882.25	886.7020	882.2510	886.7020	0.00
30/03/2023	AL37 On 03-August-23			Index Future	899.54	904.0740	899.5360	904.0740	0.00
30/03/2023	AL37 On 02-November-23			Index Future	917.61	922.2440	917.6130	922.2440	0.00
30/03/2023	AL37 On 01-February-24			Index Future	936.32	941.0410	936.3160	941.0410	0.00
30/03/2023	AL37 On 02-May-24			Index Future	955.05	959.8630	955.0450	959.8630	0.00
30/03/2023	AL7T On 04-May-23			Index Future	1014.16	1014.8500	1014.1570	1014.8500	0.00
30/03/2023	AL7T On 03-August-23			Index Future	1034.03	1034.7340	1034.0260	1034.7340	0.00
30/03/2023	AL7T On 02-November-23			Index Future	1054.81	1055.5290	1054.8060	1055.5290	0.00
30/03/2023	AL7T On 01-February-24			Index Future	1076.31	1077.0430	1076.3060	1077.0430	0.00
30/03/2023	AL7T On 02-May-24			Index Future	1097.84	1098.5850	1097.8350	1098.5850	0.00
30/03/2023	ALBI On 04-May-23			Index Future	887.38	886.8160	887.3830	886.8160	99.00
30/03/2023	ALBI On 03-August-23			Index Future	904.77	904.1920	904.7690	904.1920	0.00
30/03/2023	ALBI On 02-November-23			Index Future	922.95	922.3630	922.9510	922.3630	0.00
30/03/2023	ALBI On 01-February-24			Index Future	941.76	941.1630	941.7630	941.1630	0.00
30/03/2023	ALBI On 02-May-24			Index Future	960.60	959.9870	960.6010	959.9870	0.00
30/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	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
30/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	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
30/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2023	ES33 On 04-May-23			Bond Future	11.99	74.6126	74.8611	74.6126	0.00
30/03/2023	ES33 On 03-August-23			Bond Future	12.14	76.0928	76.3462	76.0928	350.00
30/03/2023	ES33 On 02-November-23			Bond Future	12.29	73.8457	74.1042	73.8457	0.00
30/03/2023	ES33 On 01-February-24			Bond Future	12.45	75.3674	75.6313	75.3674	0.00
30/03/2023	ES33 On 02-May-24			Bond Future	12.63	73.0943	73.3636	73.0943	0.00
30/03/2023	ES42 On 04-May-23			Bond Future	12.41	71.5378	72.0216	71.5378	0.00
30/03/2023	ES42 On 03-August-23			Bond Future	12.55	72.9572	73.4505	72.9572	4,000.00
30/03/2023	ES42 On 02-November-23			Bond Future	12.69	70.1783	70.6816	70.1783	0.00
30/03/2023	ES42 On 01-February-24			Bond Future	12.83	71.6244	72.1381	71.6244	0.00
30/03/2023	ES42 On 02-May-24			Bond Future	12.99	68.8087	69.3329	68.8087	0.00
30/03/2023	GOVI On 04-May-23			GOVI	874.65	874.1920	874.6450	874.1920	840.00
30/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	217650	21	22	21	0.00
30/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	217750	21	22	21	0.00
30/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	217850	21	22	21	0.00
30/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
30/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/03/2023	GOVI On 03-August-23			GOVI	891.78	891.3200	891.7810	891.3200	0.00
30/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	545510	54	55	54	0.00
30/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	545710	54	55	54	0.00
30/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	545610	54	55	54	0.00
30/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
30/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
30/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
30/03/2023	GOVI On 02-November-23			GOVI	909.70	909.2320	909.7030	909.2320	0.00
30/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	239030	23	24	23	0.00
30/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	238930	23	24	23	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
30/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	238830		23	24	23	0.00
30/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 01-February-24			GOVI	928.25		927.7650	928.2450	927.7650	0.00
30/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	482650		48	48	48	0.00
30/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	482550		48	48	48	0.00
30/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	482450		48	48	48	0.00
30/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 02-May-24			GOVI	946.81		946.3210	946.8120	946.3210	0.00
30/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0		0	0	0	0.00
30/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	41580		5	4	5	0.00
30/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	41680		5	4	5	0.00
30/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	41780		5	4	5	0.00
30/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
30/03/2023	IGOV On 04-May-23			Index Future	327.96		328.0310	327.9620	328.0310	654.00
30/03/2023	IGOV On 03-August-23			Index Future	334.47		334.5380	334.4670	334.5380	0.00
30/03/2023	IGOV On 02-November-23			Index Future	341.27		341.3400	341.2680	341.3400	0.00
30/03/2023	IGOV On 01-February-24			Index Future	348.30		348.3750	348.3010	348.3750	0.00
30/03/2023	IGOV On 02-May-24			Index Future	355.34		355.4180	355.3440	355.4180	0.00
30/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17		92.1700	92.1700	92.1700	0.00
30/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88		94.8800	94.8800	94.8800	0.00
30/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28		80.2800	80.2800	80.2800	0.00
30/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82		76.8200	76.8200	76.8200	0.00
30/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24		75.2400	75.2400	75.2400	0.00
30/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27		77.2700	77.2700	77.2700	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
30/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.97	92.3050	92.0350	92.3050	0.00
30/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.97	92.2150	92.0300	92.2150	0.00
30/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.13	92.1950	91.8750	92.1950	0.00
30/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.12	92.1900	91.8800	92.1900	0.00
30/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.17	92.1800	91.8300	92.1800	0.00
30/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.17	92.2100	91.8350	92.2100	75.00
30/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.01	92.3450	91.9900	92.3450	272.00
30/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.82	92.5300	92.1850	92.5300	0.00
30/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.66	92.6200	92.3450	92.6200	0.00
30/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.56	92.7150	92.4400	92.7150	68.00
30/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.55	92.7300	92.4500	92.7300	0.00
30/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.56	92.7000	92.4400	92.7000	0.00
30/03/2023	R035 On 04-May-23			Bond Future	11.19	86.3320	86.6899	86.3320	151,607.00
30/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	7	0	0	0	388.00
30/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	120	0	0	0	491.00
30/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3766	3	4	3	0.00
30/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4090	4	4	4	0.00
30/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1479	1	1	1	0.00
30/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10470	10	10	10	0.00
30/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6959	7	7	7	0.00
30/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1418	1	1	1	0.00
30/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1448	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
30/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	250	0	0	0	388.00
30/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1003	1	1	1	770.00
30/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1328	1	1	1	491.00
30/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	206	0	0	0	770.00
30/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4016	4	4	4	0.00
30/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	1816	2	2	2	0.00
30/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3753	4	4	4	0.00
30/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1307	2	1	2	0.00
30/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	57	0	0	0	388.00
30/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	6	0	0	0	491.00
30/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1444	2	1	2	0.00
30/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	290	0	0	0	770.00
30/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1360	2	1	2	0.00
30/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1333	2	1	2	0.00
30/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	347	0	0	0	1,035.00
30/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4733	5	5	5	0.00
30/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8261	9	8	9	0.00
30/03/2023	R035 On 03-August-23			Bond Future	11.31	88.0234	88.3883	88.0234	9,321.00
30/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5210	5	5	5	0.00
30/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5248	5	5	5	0.00
30/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5287	5	5	5	0.00
30/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1493	2	1	2	0.00
30/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1508	2	2	2	0.00
30/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1523	2	2	2	0.00
30/03/2023	R035 On 02-November-23			Bond Future	11.43	85.2885	85.6607	85.2885	0.00
30/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3694	4	4	4	0.00
30/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1726	2	2	2	400.00
30/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8714	8	9	8	0.00
30/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3635	3	4	3	0.00
30/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3664	3	4	3	0.00
30/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2835	3	3	3	400.00
30/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3701	4	4	4	0.00
30/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3727	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
30/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1316	1	1	1	400.00
30/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6371	7	6	7	0.00
30/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4560	5	5	5	0.00
30/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3675	4	4	4	0.00
30/03/2023	R035 On 01-February-24			Bond Future	11.55	87.0269	87.4066	87.0269	0.00
30/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10860	11	11	11	0.00
30/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3078	3	3	3	400.00
30/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6220	6	6	6	0.00
30/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6288	6	6	6	0.00
30/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6254	6	6	6	0.00
30/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	2009	2	2	2	400.00
30/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7288	8	7	8	0.00
30/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5467	6	5	6	0.00
30/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2883	3	3	3	0.00
30/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2900	3	3	3	0.00
30/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2866	3	3	3	0.00
30/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1337	1	1	1	400.00
30/03/2023	R035 On 02-May-24			Bond Future	11.68	84.2592	84.6467	84.2592	0.00
30/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3307	3	3	3	0.00
30/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3261	3	3	3	0.00
30/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3284	3	3	3	0.00
30/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5894	6	6	6	0.00
30/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5927	6	6	6	0.00
30/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5862	6	6	6	0.00
30/03/2023	R186 On 04-May-23			Bond Future	8.47	110.7223	110.1971	110.7223	100,584.00
30/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	546	1	1	1	200.00
30/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1453	2	1	2	0.00
30/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1477	2	1	2	0.00
30/03/2023	R186 On 04-May-23		Call	Bond Future	10197	11	10	11	0.00
30/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1501	2	2	2	0.00
30/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	347	0	0	0	0.00
30/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	339	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
30/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	354	0	0	0	0.00
30/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	904	1	1	1	200.00
30/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
30/03/2023	R186 On 03-August-23			Bond Future	8.52	107.5875	107.0519	107.5875	0.00
30/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3892	4	4	4	0.00
30/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3843	4	4	4	0.00
30/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3868	4	4	4	0.00
30/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	308	0	0	0	0.00
30/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	312	0	0	0	0.00
30/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	304	0	0	0	0.00
30/03/2023	R186 On 02-November-23			Bond Future	8.55	109.7500	109.2035	109.7500	15.00
30/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5374	6	5	6	0.00
30/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3113	4	3	4	0.00
30/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3093	3	3	3	0.00
30/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3134	4	3	4	0.00
30/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2640	3	3	3	1,715.00
30/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	812	1	1	1	0.00
30/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	826	1	1	1	0.00
30/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	819	1	1	1	0.00
30/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	996	1	1	1	0.00
30/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	343	0	0	0	1,715.00
30/03/2023	R186 On 01-February-24			Bond Future	8.58	106.6816	106.1240	106.6816	0.00
30/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3343	4	3	4	0.00
30/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3306	4	3	4	0.00
30/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3324	4	3	4	0.00
30/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	957	1	1	1	0.00
30/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	970	1	1	1	0.00
30/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	963	1	1	1	0.00
30/03/2023	R186 On 02-May-24			Bond Future	8.63	108.8116	108.2431	108.8116	0.00
30/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1059	1	1	1	0.00
30/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1069	1	1	1	0.00
30/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1079	1	1	1	0.00
30/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2563	2	3	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
30/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2577	2	3	2	0.00
30/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2591	2	3	2	0.00
30/03/2023	R197 On 04-May-23			Bond Future	336.99	337.2174	336.9908	337.2174	309.00
30/03/2023	R197 On 03-August-23			Bond Future	334.60	334.8294	334.5980	334.8294	0.00
30/03/2023	R197 On 02-November-23			Bond Future	341.40	341.6377	341.4014	341.6377	0.00
30/03/2023	R202 On 04-May-23			Bond Future	252.38	251.3293	252.3838	251.3293	4,960.00
30/03/2023	R202 On 03-August-23			Bond Future	252.57	251.4935	252.5687	251.4935	460.00
30/03/2023	R202 On 02-November-23			Bond Future	257.70	256.6071	257.7041	256.6071	0.00
30/03/2023	R202 On 01-February-24			Bond Future	258.07	256.9517	258.0705	256.9517	0.00
30/03/2023	R202 On 02-May-24			Bond Future	263.29	262.1434	263.2853	262.1434	0.00
30/03/2023	R209 On 04-May-23			Bond Future	11.23	66.9049	67.1672	66.9049	20,787.00
30/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	708	1	1	1	1,250.00
30/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2052	2	2	2	2,250.00
30/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	6095	6	6	6	0.00
30/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	937	1	1	1	0.00
30/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	11	0	0	0	500.00
30/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	128	0	0	0	4,500.00
30/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	893	1	1	1	0.00
30/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	915	1	1	1	0.00
30/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1558	2	2	2	0.00
30/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1587	2	2	2	0.00
30/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	3956	4	4	4	0.00
30/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	683	1	1	1	0.00
30/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6654	7	7	7	0.00
30/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1529	2	2	2	0.00
30/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	50	0	0	0	9,750.00
30/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	1867	2	2	2	8,250.00
30/03/2023	R209 On 03-August-23			Bond Future	11.33	68.2157	68.4831	68.2157	1,690.00
30/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4398	4	4	4	0.00
30/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1158	1	1	1	1,800.00
30/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4332	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
30/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4365	4	4	4	0.00
30/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	364	0	0	0	1,800.00
30/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7503	8	8	8	0.00
30/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1410	2	1	2	0.00
30/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4421	5	4	5	0.00
30/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1438	2	1	2	0.00
30/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1424	2	1	2	0.00
30/03/2023	R209 On 02-November-23			Bond Future	11.44	66.4355	66.7082	66.4355	594.00
30/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	3024	3	3	3	0.00
30/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2974	3	3	3	0.00
30/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2999	3	3	3	0.00
30/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3477	4	3	4	0.00
30/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3501	4	4	4	0.00
30/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3452	4	3	4	0.00
30/03/2023	R209 On 01-February-24			Bond Future	11.54	67.7896	68.0679	67.7896	0.00
30/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5351	5	5	5	0.00
30/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5381	5	5	5	0.00
30/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5410	5	5	5	0.00
30/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2600	3	3	3	0.00
30/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2616	3	3	3	0.00
30/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2632	3	3	3	0.00
30/03/2023	R209 On 02-May-24			Bond Future	11.66	65.9931	66.2770	65.9931	0.00
30/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2965	3	3	3	0.00
30/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2923	3	3	3	0.00
30/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2944	3	3	3	0.00
30/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5273	5	5	5	0.00
30/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5303	5	5	5	0.00
30/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5244	5	5	5	0.00
30/03/2023	R210 On 04-May-23			Bond Future	226.31	226.7082	226.3094	226.7082	386.00
30/03/2023	R210 On 03-August-23			Bond Future	230.80	231.2057	230.7987	231.2057	300.00
30/03/2023	R210 On 02-November-23			Bond Future	232.33	232.7506	232.3348	232.7506	0.00
30/03/2023	R210 On 01-February-24			Bond Future	237.12	237.5471	237.1229	237.5471	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
30/03/2023	R210 On 02-May-24			Bond Future	238.68	239.1133	238.6801	239.1133	0.00
30/03/2023	R213 On 04-May-23			Bond Future	10.37	83.8205	83.5652	83.8205	32,921.00
30/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2126	2	2	2	0.00
30/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2161	2	2	2	0.00
30/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2196	2	2	2	0.00
30/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	455	0	0	0	0.00
30/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	466	0	0	0	0.00
30/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	476	0	0	0	0.00
30/03/2023	R213 On 03-August-23			Bond Future	10.48	85.4627	85.2024	85.4627	0.00
30/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5526	6	6	6	0.00
30/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5561	6	6	6	0.00
30/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5596	6	6	6	0.00
30/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	574	1	1	1	0.00
30/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	567	1	1	1	0.00
30/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	581	1	1	1	0.00
30/03/2023	R213 On 02-November-23			Bond Future	10.58	83.6279	83.3623	83.6279	566.00
30/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4074	4	4	4	0.00
30/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4103	4	4	4	0.00
30/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4131	4	4	4	0.00
30/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1762	2	2	2	0.00
30/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1776	2	2	2	0.00
30/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1790	2	2	2	0.00
30/03/2023	R213 On 01-February-24			Bond Future	10.70	85.3324	85.0613	85.3324	0.00
30/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5774	6	6	6	0.00
30/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5714	6	6	6	0.00
30/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5744	6	6	6	0.00
30/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1534	1	2	1	0.00
30/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1544	1	2	1	0.00
30/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1524	1	2	1	0.00
30/03/2023	R213 On 02-May-24			Bond Future	10.82	83.4833	83.2070	83.4833	0.00
30/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2196	2	2	2	0.00
30/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2214	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
30/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2232	2	2	2	0.00
30/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4433	4	4	4	0.00
30/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4458	4	4	4	0.00
30/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4483	4	4	4	0.00
30/03/2023	R214 On 04-May-23			Bond Future	11.55	62.9817	63.4343	62.9817	17,989.00
30/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	890	1	1	1	0.00
30/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	847	1	1	1	0.00
30/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	869	1	1	1	0.00
30/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1794	2	2	2	0.00
30/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1826	2	2	2	0.00
30/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1762	2	2	2	0.00
30/03/2023	R214 On 03-August-23			Bond Future	11.65	64.2157	64.6771	64.2157	2,980.00
30/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4227	4	4	4	0.00
30/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4162	4	4	4	0.00
30/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4195	4	4	4	0.00
30/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1707	2	2	2	0.00
30/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1723	2	2	2	0.00
30/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1692	2	2	2	0.00
30/03/2023	R214 On 02-November-23			Bond Future	11.76	62.2077	62.6783	62.2077	0.00
30/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2673	2	3	2	0.00
30/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2720	3	3	3	0.00
30/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2697	2	3	2	0.00
30/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4253	5	4	5	0.00
30/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4224	4	4	4	0.00
30/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4196	4	4	4	0.00
30/03/2023	R214 On 01-February-24			Bond Future	11.87	63.4755	63.9558	63.4755	0.00
30/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4627	4	5	4	0.00
30/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4655	4	5	4	0.00
30/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4683	4	5	4	0.00
30/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3238	3	3	3	0.00
30/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3258	3	3	3	0.00
30/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3278	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
30/03/2023	R214 On 02-May-24			Bond Future	11.98	61.4433	61.9333	61.4433	0.00
30/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2887	3	3	3	0.00
30/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2866	3	3	3	0.00
30/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2845	3	3	3	0.00
30/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5468	6	5	6	0.00
30/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5437	6	5	6	0.00
30/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5406	6	5	6	0.00
30/03/2023	R248 On 04-May-23			Bond Future	11.77	76.9114	77.4907	76.9114	222,423.00
30/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	550	0	1	0	0.00
30/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	533	0	1	0	0.00
30/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	8	0	0	0	1,500.00
30/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	243	0	0	0	1,500.00
30/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	567	0	1	0	0.00
30/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3285	4	3	4	0.00
30/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9573	10	10	10	0.00
30/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3386	4	3	4	0.00
30/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3335	4	3	4	0.00
30/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4669	5	5	5	0.00
30/03/2023	R248 On 03-August-23			Bond Future	11.88	78.4183	79.0088	78.4183	20,000.00
30/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4110	4	4	4	0.00
30/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4074	4	4	4	0.00
30/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4146	4	4	4	0.00
30/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2750	3	3	3	0.00
30/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2799	3	3	3	0.00
30/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2775	3	3	3	0.00
30/03/2023	R248 On 02-November-23			Bond Future	11.99	75.5538	76.1562	75.5538	0.00
30/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2883	3	3	3	0.00
30/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2857	3	3	3	0.00
30/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2831	3	3	3	0.00
30/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6072	6	6	6	0.00
30/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6151	7	6	7	0.00
30/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6112	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
30/03/2023	R248 On 01-February-24			Bond Future	12.11	77.0937	77.7084	77.0937	0.00
30/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4971	5	5	5	0.00
30/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4939	5	5	5	0.00
30/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4907	5	5	5	0.00
30/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4742	5	5	5	0.00
30/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4715	5	5	5	0.00
30/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4687	5	5	5	0.00
30/03/2023	R248 On 02-May-24			Bond Future	12.23	74.1909	74.8180	74.1909	13,000.00
30/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3058	3	3	3	0.00
30/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3034	3	3	3	0.00
30/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3011	3	3	3	0.00
30/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7729	8	8	8	0.00
30/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7813	8	8	8	0.00
30/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7771	8	8	8	0.00