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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	2025 On 04-May-23			Bond Future	169.32	169.0608	169.3228	169.0608	5,381.00
13/03/2023	2025 On 03-August-23			Bond Future	171.01	170.7442	171.0107	170.7442	214.00
13/03/2023	2025 On 02-November-23			Bond Future	174.56	174.2880	174.5599	174.2880	0.00
13/03/2023	2025 On 01-February-24			Bond Future	176.45	176.1751	176.4516	176.1751	0.00
13/03/2023	2025 On 02-May-24			Bond Future	180.03	179.7458	180.0284	179.7458	0.00
13/03/2023	2029 On 04-May-23			Bond Future	121.15	121.3521	121.1512	121.3521	2,115.00
13/03/2023	2029 On 03-August-23			Bond Future	123.60	123.8047	123.5994	123.8047	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	2029 On 02-November-23			Bond Future	124.84	125.0538	124.8437	125.0538	0.00
13/03/2023	2029 On 01-February-24			Bond Future	127.47	127.6820	127.4675	127.6820	0.00
13/03/2023	2029 On 02-May-24			Bond Future	128.70	128.9204	128.7009	128.9204	0.00
13/03/2023	2030 On 04-May-23			Bond Future	10.08	91.4706	10.0766	91.4706	87,595.00
13/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	244	0	244	0	150.00
13/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8325	8	8325	8	0.00
13/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10117	9	10117	9	0.00
13/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10386	10	10386	10	0.00
13/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2890	2	2890	2	350.00
13/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6659	6	6659	6	0.00
13/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2501	2	2501	2	0.00
13/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	17	0	17	0	388.00
13/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	342	0	342	0	479.00
13/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5544	5	5544	5	0.00
13/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2433	2	2433	2	0.00
13/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2467	2	2467	2	0.00
13/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	496	0	496	0	388.00
13/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2097	2	2097	2	479.00
13/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	918	1	918	1	1,080.00
13/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1263	2	1263	2	0.00
13/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	570	1	570	1	0.00
13/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1842	2	1842	2	0.00
13/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	457	1	457	1	0.00
13/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	466	1	466	1	0.00
13/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	82	0	82	0	150.00
13/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2194	3	2194	3	0.00
13/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4881	6	4881	6	0.00
13/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2512	3	2512	3	0.00
13/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	448	1	448	1	0.00
13/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	44	0	44	0	388.00
13/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	357	1	357	1	0.00
13/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	4	0	4	0	350.00
13/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	5	0	5	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	17	0	17	0	1,080.00
13/03/2023	2030 On 03-August-23			Bond Future	10.18	89.2899	10.1821	89.2899	11,931.00
13/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5466	5	5466	5	0.00
13/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9860	9	9860	9	0.00
13/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10938	10	10938	10	0.00
13/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5431	5	5431	5	0.00
13/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2494	2	2494	2	1,012.00
13/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3184	3	3184	3	350.00
13/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5397	5	5397	5	0.00
13/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	527	1	527	1	0.00
13/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1175	1	1175	1	0.00
13/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	514	1	514	1	0.00
13/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	58	0	58	0	350.00
13/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	100	0	100	0	1,012.00
13/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1551	2	1551	2	0.00
13/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	521	1	521	1	0.00
13/03/2023	2030 On 02-November-23			Bond Future	10.27	91.1229	10.2743	91.1229	54.00
13/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6064	6	6064	6	0.00
13/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3783	3	3783	3	0.00
13/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3727	3	3727	3	0.00
13/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3755	3	3755	3	0.00
13/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1974	2	1974	2	800.00
13/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1154	1	1154	1	800.00
13/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4192	5	4192	5	0.00
13/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2842	3	2842	3	0.00
13/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1527	2	1527	2	0.00
13/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1540	2	1540	2	0.00
13/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1514	2	1514	2	0.00
13/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	793	1	793	1	800.00
13/03/2023	2030 On 01-February-24			Bond Future	10.37	89.0122	10.3706	89.0122	0.00
13/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5333	5	5333	5	0.00
13/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7571	7	7571	7	0.00
13/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2149	2	2149	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5188	5	5188	5	0.00
13/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5304	5	5304	5	0.00
13/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1340	1	1340	1	400.00
13/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5362	5	5362	5	0.00
13/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1896	2	1896	2	1,360.00
13/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3720	4	3720	4	0.00
13/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1391	2	1391	2	0.00
13/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	839	1	839	1	400.00
13/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4688	5	4688	5	0.00
13/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1410	2	1410	2	0.00
13/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1450	2	1450	2	1,360.00
13/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3388	4	3388	4	0.00
13/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1401	2	1401	2	0.00
13/03/2023	2030 On 02-May-24			Bond Future	10.50	90.7934	10.4972	90.7934	0.00
13/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1728	1	1728	1	0.00
13/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1698	1	1698	1	0.00
13/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1713	1	1713	1	0.00
13/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4435	5	4435	5	0.00
13/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4461	5	4461	5	0.00
13/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4410	5	4410	5	0.00
13/03/2023	2032 On 04-May-23			Bond Future	10.67	86.5020	10.6730	86.5020	176,353.00
13/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	64	0	64	0	6,500.00
13/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	166	0	166	0	730.00
13/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2394	2	2394	2	0.00
13/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1938	2	1938	2	0.00
13/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1972	2	1972	2	0.00
13/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	485	0	485	0	500.00
13/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1178	1	1178	1	400.00
13/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	949	1	949	1	730.00
13/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2006	2	2006	2	0.00
13/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2616	2	2616	2	0.00
13/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1374	1	1374	1	0.00
13/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	47	0	47	0	500.00

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13/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3845	3	3845	3	400.00
13/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12740	12	12740	12	0.00
13/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	2	0	2	0	400.00
13/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4427	5	4427	5	0.00
13/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	659	1	659	1	730.00
13/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	902	1	902	1	0.00
13/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1687	2	1687	2	0.00
13/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1450	2	1450	2	0.00
13/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2427	3	2427	3	0.00
13/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	918	1	918	1	0.00
13/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	935	1	935	1	0.00
13/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	737	1	737	1	13,000.00
13/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1286	2	1286	2	500.00
13/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3550	4	3550	4	0.00
13/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	364	1	364	1	0.00
13/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4684	5	4684	5	0.00
13/03/2023	2032 On 03-August-23			Bond Future	10.78	88.2294	10.7807	88.2294	2,600.00
13/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5542	5	5542	5	0.00
13/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5579	5	5579	5	0.00
13/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5616	5	5616	5	0.00
13/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6106	6	6106	6	5,000.00
13/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1303	1	1303	1	1,500.00
13/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	454	0	454	0	1,500.00
13/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6650	7	6650	7	0.00
13/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3758	4	3758	4	0.00
13/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	727	1	727	1	0.00
13/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	839	1	839	1	0.00
13/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	848	1	848	1	0.00
13/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	857	1	857	1	0.00
13/03/2023	2032 On 02-November-23			Bond Future	10.89	85.8799	10.8859	85.8799	47.00
13/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3959	4	3959	4	0.00
13/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3929	4	3929	4	0.00
13/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3989	4	3989	4	0.00

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13/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2278	3	2278	3	0.00
13/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2314	3	2314	3	0.00
13/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2296	3	2296	3	0.00
13/03/2023	2032 On 01-February-24			Bond Future	10.99	87.6657	10.9926	87.6657	0.00
13/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5874	5	5874	5	0.00
13/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8474	8	8474	8	0.00
13/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2805	3	2805	3	1,200.00
13/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5810	5	5810	5	0.00
13/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5842	5	5842	5	0.00
13/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1452	1	1452	1	1,200.00
13/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6321	7	6321	7	0.00
13/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1913	2	1913	2	0.00
13/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1926	2	1926	2	0.00
13/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3926	4	3926	4	0.00
13/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1136	1	1136	1	1,200.00
13/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1900	2	1900	2	0.00
13/03/2023	2032 On 02-May-24			Bond Future	11.12	85.2623	11.1212	85.2623	0.00
13/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2445	2	2445	2	0.00
13/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2426	2	2426	2	0.00
13/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2464	2	2464	2	0.00
13/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5130	6	5130	6	0.00
13/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5189	6	5189	6	0.00
13/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5160	6	5160	6	0.00
13/03/2023	2033 On 04-May-23			Bond Future	116.30	115.7844	116.2977	115.7844	1,540.00
13/03/2023	2033 On 03-August-23			Bond Future	118.65	118.1244	118.6478	118.1244	6,141.00
13/03/2023	2033 On 02-November-23			Bond Future	119.70	119.1658	119.6995	119.1658	0.00
13/03/2023	2033 On 01-February-24			Bond Future	122.22	121.6702	122.2153	121.6702	0.00
13/03/2023	2033 On 02-May-24			Bond Future	123.25	122.6922	123.2476	122.6922	0.00
13/03/2023	2037 On 04-May-23			Bond Future	11.50	81.3882	11.4993	81.3882	63,205.00
13/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	611	1	611	1	400.00
13/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11498	11	11498	11	0.00
13/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1206	1	1206	1	0.00
13/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2658	2	2658	2	400.00

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13/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	492	0	492	0	703.00
13/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1157	1	1157	1	0.00
13/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3283	3	3283	3	0.00
13/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1182	1	1182	1	0.00
13/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2286	3	2286	3	0.00
13/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	16	0	16	0	400.00
13/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2320	3	2320	3	0.00
13/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3759	4	3759	4	0.00
13/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3390	4	3390	4	0.00
13/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1061	1	1061	1	0.00
13/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2252	3	2252	3	0.00
13/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	797	1	797	1	703.00
13/03/2023	2037 On 03-August-23			Bond Future	11.62	78.7559	11.6207	78.7559	74,072.00
13/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4718	4	4718	4	0.00
13/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	495	0	495	0	1,800.00
13/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1425	1	1425	1	1,800.00
13/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4682	4	4682	4	0.00
13/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4646	4	4646	4	0.00
13/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1889	2	1889	2	0.00
13/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1871	2	1871	2	0.00
13/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5061	5	5061	5	0.00
13/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8529	9	8529	9	0.00
13/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1854	2	1854	2	0.00
13/03/2023	2037 On 02-November-23			Bond Future	11.73	80.3727	11.7309	80.3727	0.00
13/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3239	3	3239	3	0.00
13/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3266	3	3266	3	0.00
13/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3294	3	3294	3	0.00
13/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4256	5	4256	5	0.00
13/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4227	4	4227	4	0.00
13/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4199	4	4199	4	0.00
13/03/2023	2037 On 01-February-24			Bond Future	11.85	77.7881	11.8452	77.7881	0.00
13/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5663	5	5663	5	0.00
13/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5695	5	5695	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
13/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5728	5	5728	5	0.00
13/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3138	3	3138	3	0.00
13/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3157	3	3157	3	0.00
13/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3177	3	3177	3	0.00
13/03/2023	2037 On 02-May-24			Bond Future	11.98	79.3438	11.9780	79.3438	0.00
13/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3165	3	3165	3	0.00
13/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3211	3	3211	3	0.00
13/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3188	3	3188	3	0.00
13/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6158	6	6158	6	0.00
13/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6192	6	6192	6	0.00
13/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6125	6	6125	6	0.00
13/03/2023	2038 On 04-May-23			Bond Future	129.98	129.1951	129.9757	129.1951	4,625.00
13/03/2023	2038 On 03-August-23			Bond Future	130.65	129.8562	130.6518	129.8562	0.00
13/03/2023	2038 On 02-November-23			Bond Future	133.36	132.5514	133.3635	132.5514	0.00
13/03/2023	2038 On 01-February-24			Bond Future	134.17	133.3394	134.1672	133.3394	0.00
13/03/2023	2038 On 02-May-24			Bond Future	136.89	136.0410	136.8861	136.0410	0.00
13/03/2023	2040 On 04-May-23			Bond Future	11.66	82.6407	11.6637	82.6407	50,271.00
13/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	17	0	17	0	388.00
13/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	152	0	152	0	486.00
13/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	294	0	294	0	388.00
13/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9989	10	9989	10	0.00
13/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1278	1	1278	1	486.00
13/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3269	3	3269	3	0.00
13/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	414	0	414	0	684.00
13/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1100	1	1100	1	0.00
13/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1124	1	1124	1	0.00
13/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6679	6	6679	6	0.00
13/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1149	1	1149	1	0.00
13/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2611	3	2611	3	0.00
13/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	941	1	941	1	684.00
13/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	232	0	232	0	388.00
13/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	58	0	58	0	486.00
13/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6247	7	6247	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
13/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2650	3	2650	3	0.00
13/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2689	3	2689	3	0.00
13/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4475	5	4475	5	0.00
13/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2423	3	2423	3	0.00
13/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5092	5	5092	5	0.00
13/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10114	10	10114	10	0.00
13/03/2023	2040 On 03-August-23			Bond Future	11.78	79.7830	11.7843	79.7830	99,565.00
13/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4797	5	4797	5	0.00
13/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4759	5	4759	5	0.00
13/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4835	5	4835	5	0.00
13/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2205	2	2205	2	0.00
13/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2245	2	2245	2	0.00
13/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2225	2	2225	2	0.00
13/03/2023	2040 On 02-November-23			Bond Future	11.89	81.4209	11.8937	81.4209	0.00
13/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3152	3	3152	3	0.00
13/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3124	3	3124	3	0.00
13/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3096	3	3096	3	0.00
13/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5001	5	5001	5	0.00
13/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4933	5	4933	5	0.00
13/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4967	5	4967	5	0.00
13/03/2023	2040 On 01-February-24			Bond Future	12.01	78.6078	12.0071	78.6078	6.00
13/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5585	5	5585	5	0.00
13/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5551	5	5551	5	0.00
13/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5517	5	5517	5	0.00
13/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3659	4	3659	4	0.00
13/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3637	4	3637	4	0.00
13/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3615	4	3615	4	0.00
13/03/2023	2040 On 02-May-24			Bond Future	12.14	80.1796	12.1376	80.1796	0.00
13/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3261	3	3261	3	0.00
13/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3212	3	3212	3	0.00
13/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3237	3	3237	3	0.00
13/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6331	7	6331	7	0.00
13/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6404	7	6404	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
13/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6367	7	6367	7	0.00
13/03/2023	2044 On 04-May-23			Bond Future	11.78	78.7720	11.7821	78.7720	57,335.00
13/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	930	1	930	1	0.00
13/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1783	2	1783	2	0.00
13/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2656	3	2656	3	0.00
13/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3674	4	3674	4	0.00
13/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	887	1	887	1	0.00
13/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	908	1	908	1	0.00
13/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3205	3	3205	3	0.00
13/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1982	2	1982	2	4,423.00
13/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3249	3	3249	3	0.00
13/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	867	1	867	1	1,798.00
13/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1327	1	1327	1	4,423.00
13/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3161	3	3161	3	0.00
13/03/2023	2044 On 03-August-23			Bond Future	11.90	75.9623	11.9000	75.9623	21,473.00
13/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4217	4	4217	4	0.00
13/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2828	3	2828	3	0.00
13/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3625	4	3625	4	0.00
13/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4181	4	4181	4	0.00
13/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4145	4	4145	4	0.00
13/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2651	3	2651	3	0.00
13/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2627	3	2627	3	0.00
13/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3022	3	3022	3	4,754.00
13/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3749	4	3749	4	3,076.00
13/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2604	3	2604	3	0.00
13/03/2023	2044 On 02-November-23			Bond Future	12.01	77.5218	12.0070	77.5218	0.00
13/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2859	3	2859	3	0.00
13/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2832	3	2832	3	0.00
13/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2885	3	2885	3	0.00
13/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5579	6	5579	6	0.00
13/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5654	6	5654	6	0.00
13/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5617	6	5617	6	0.00
13/03/2023	2044 On 01-February-24			Bond Future	12.12	74.7527	12.1178	74.7527	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
13/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5045	5	5045	5	0.00
13/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5013	5	5013	5	0.00
13/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5078	5	5078	5	0.00
13/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4074	4	4074	4	0.00
13/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4125	4	4125	4	0.00
13/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4099	4	4099	4	0.00
13/03/2023	2044 On 02-May-24			Bond Future	12.24	76.2473	12.2444	76.2473	0.00
13/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3236	3	3236	3	0.00
13/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3212	3	3212	3	0.00
13/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3261	3	3261	3	0.00
13/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6713	7	6713	7	0.00
13/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6789	7	6789	7	0.00
13/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6751	7	6751	7	0.00
13/03/2023	2046 On 04-May-23			Bond Future	112.84	113.1023	112.8354	113.1023	17,308.00
13/03/2023	2046 On 03-August-23			Bond Future	115.12	115.3882	115.1157	115.3882	0.00
13/03/2023	2046 On 02-November-23			Bond Future	115.43	115.7082	115.4294	115.7082	0.00
13/03/2023	2046 On 01-February-24			Bond Future	117.86	118.1401	117.8553	118.1401	0.00
13/03/2023	2046 On 02-May-24			Bond Future	118.12	118.4131	118.1213	118.4131	0.00
13/03/2023	2050 On 04-May-23			Bond Future	115.58	115.3734	115.5810	115.3734	13,316.00
13/03/2023	2050 On 03-August-23			Bond Future	115.74	115.5336	115.7447	115.5336	0.00
13/03/2023	2050 On 02-November-23			Bond Future	118.15	117.9315	118.1468	117.9315	0.00
13/03/2023	2050 On 01-February-24			Bond Future	118.40	118.1843	118.4031	118.1843	0.00
13/03/2023	2050 On 02-May-24			Bond Future	120.80	120.5790	120.8023	120.5790	0.00
13/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	AL37 On 04-May-23			Index Future	880.78	875.6950	880.7810	875.6950	0.00
13/03/2023	AL37 On 03-August-23			Index Future	898.36	893.1800	898.3600	893.1800	0.00
13/03/2023	AL37 On 02-November-23			Index Future	916.79	911.5080	916.7910	911.5080	0.00
13/03/2023	AL37 On 01-February-24			Index Future	935.85	930.4610	935.8530	930.4610	0.00
13/03/2023	AL37 On 02-May-24			Index Future	954.64	949.1310	954.6390	949.1310	0.00
13/03/2023	AL7T On 04-May-23			Index Future	1010.99	1004.1510	1010.9870	1004.1510	0.00
13/03/2023	AL7T On 03-August-23			Index Future	1031.17	1024.2010	1031.1650	1024.2010	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
13/03/2023	AL7T On 02-November-23			Index Future	1052.32	1045.2180	1052.3210	1045.2180	0.00
13/03/2023	AL7T On 01-February-24			Index Future	1074.20	1066.9510	1074.2020	1066.9510	0.00
13/03/2023	AL7T On 02-May-24			Index Future	1095.76	1088.3600	1095.7640	1088.3600	0.00
13/03/2023	ALBI On 04-May-23			Index Future	887.49	882.6180	887.4900	882.6180	100.00
13/03/2023	ALBI On 03-August-23			Index Future	905.20	900.2410	905.2030	900.2410	0.00
13/03/2023	ALBI On 02-November-23			Index Future	923.78	918.7140	923.7750	918.7140	0.00
13/03/2023	ALBI On 01-February-24			Index Future	942.98	937.8170	942.9830	937.8170	0.00
13/03/2023	ALBI On 02-May-24			Index Future	961.91	956.6350	961.9110	956.6350	0.00
13/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	CS33 On 15-September-33			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
13/03/2023	ES33 On 04-May-23			Bond Future	12.04	74.2740	12.0377	74.2740	0.00
13/03/2023	ES33 On 03-August-23			Bond Future	12.18	75.7751	12.1837	75.7751	350.00
13/03/2023	ES33 On 02-November-23			Bond Future	12.33	73.5527	12.3315	73.5527	0.00
13/03/2023	ES33 On 01-February-24			Bond Future	12.49	75.0985	12.4863	75.0985	0.00
13/03/2023	ES33 On 02-May-24			Bond Future	12.66	72.8234	12.6597	72.8234	0.00
13/03/2023	ES42 On 04-May-23			Bond Future	12.43	71.5916	12.4252	71.5916	0.00
13/03/2023	ES42 On 03-August-23			Bond Future	12.56	73.0389	12.5595	73.0389	4,000.00
13/03/2023	ES42 On 02-November-23			Bond Future	12.70	70.2925	12.6951	70.2925	0.00
13/03/2023	ES42 On 01-February-24			Bond Future	12.83	71.7698	12.8298	71.7698	0.00
13/03/2023	ES42 On 02-May-24			Bond Future	12.98	68.9603	12.9844	68.9603	0.00
13/03/2023	GOVI On 04-May-23			GOVI	874.71	869.8570	874.7060	869.8570	840.00
13/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	218260	17	218260	17	0.00
13/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	218360	17	218360	17	0.00
13/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	218460	17	218460	17	0.00
13/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 03-August-23			GOVI	892.16	887.2250	892.1640	887.2250	0.00
13/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	549340	50	549340	50	0.00
13/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	549540	50	549540	50	0.00
13/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	549440	50	549440	50	0.00
13/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-November-23			GOVI	910.47	905.4310	910.4680	905.4310	0.00
13/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	246680	20	246680	20	0.00
13/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	246580	20	246580	20	0.00
13/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	246480	20	246480	20	0.00
13/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 01-February-24			GOVI	929.40	924.2580	929.3990	924.2580	0.00
13/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	494190	44	494190	44	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
13/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	494090	44	494090	44	0.00
13/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	493990	44	493990	44	0.00
13/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24			GOVI	948.06	942.8040	948.0550	942.8040	0.00
13/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	29150	8	29150	8	0.00
13/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	29250	8	29250	8	0.00
13/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	29350	8	29350	8	0.00
13/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2023	IGOV On 04-May-23			Index Future	327.11	326.4440	327.1110	326.4440	655.00
13/03/2023	IGOV On 03-August-23			Index Future	333.72	333.0420	333.7190	333.0420	0.00
13/03/2023	IGOV On 02-November-23			Index Future	340.64	339.9540	340.6440	339.9540	0.00
13/03/2023	IGOV On 01-February-24			Index Future	347.80	347.0980	347.8030	347.0980	0.00
13/03/2023	IGOV On 02-May-24			Index Future	354.86	354.1380	354.8600	354.1380	0.00
13/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
13/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.54	92.4550	7.5350	92.4550	0.00
13/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.1750	7.6750	92.1750	0.00
13/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.69	92.1300	7.6850	92.1300	0.00
13/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.82	91.9750	7.8150	91.9750	0.00
13/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.83	91.9500	7.8250	91.9500	0.00
13/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.84	91.8900	7.8350	91.8900	0.00
13/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.84	91.8800	7.8400	91.8800	75.00
13/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.78	91.8750	7.7750	91.8750	272.00
13/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.73	91.9550	7.7250	91.9550	0.00
13/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.62	92.0800	7.6150	92.0800	0.00
13/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.57	92.1400	7.5650	92.1400	68.00
13/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.52	92.2150	7.5150	92.2150	0.00
13/03/2023	R035 On 04-May-23			Bond Future	11.24	85.9579	11.2396	85.9579	151,630.00
13/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	22	0	22	0	388.00
13/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	203	0	203	0	491.00
13/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3748	3	3748	3	0.00
13/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4050	4	4050	4	0.00
13/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1611	1	1611	1	0.00
13/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10210	10	10210	10	0.00
13/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6776	6	6776	6	0.00
13/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1553	1	1553	1	0.00
13/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1582	1	1582	1	0.00
13/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	364	0	364	0	388.00
13/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1151	1	1151	1	770.00
13/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1467	1	1467	1	491.00
13/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	313	0	313	0	770.00
13/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4407	5	4407	5	0.00
13/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2250	3	2250	3	0.00
13/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4153	5	4153	5	0.00
13/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1724	2	1724	2	0.00
13/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	159	0	159	0	388.00
13/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	32	0	32	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1868	2	1868	2	0.00
13/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	537	1	537	1	770.00
13/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1780	2	1780	2	0.00
13/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1752	2	1752	2	0.00
13/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	614	1	614	1	1,035.00
13/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5101	6	5101	6	0.00
13/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8562	9	8562	9	0.00
13/03/2023	R035 On 03-August-23			Bond Future	11.35	87.6743	11.3532	87.6743	6,761.00
13/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5055	5	5055	5	0.00
13/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5092	5	5092	5	0.00
13/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5130	5	5130	5	0.00
13/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1595	2	1595	2	0.00
13/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1611	2	1611	2	0.00
13/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1626	2	1626	2	0.00
13/03/2023	R035 On 02-November-23			Bond Future	11.47	84.9684	11.4678	84.9684	30.00
13/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3564	3	3564	3	0.00
13/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1641	2	1641	2	400.00
13/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8537	8	8537	8	0.00
13/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3507	3	3507	3	0.00
13/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3535	3	3535	3	0.00
13/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2721	3	2721	3	400.00
13/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3800	4	3800	4	0.00
13/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3827	4	3827	4	0.00
13/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1366	1	1366	1	400.00
13/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6514	7	6514	7	0.00
13/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4674	5	4674	5	0.00
13/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3773	4	3773	4	0.00
13/03/2023	R035 On 01-February-24			Bond Future	11.59	86.7352	11.5876	86.7352	0.00
13/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10662	10	10662	10	0.00
13/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2956	3	2956	3	400.00
13/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6034	6	6034	6	0.00
13/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6101	6	6101	6	0.00
13/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6068	6	6068	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
13/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1945	2	1945	2	400.00
13/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7422	8	7422	8	0.00
13/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5542	6	5542	6	0.00
13/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2894	3	2894	3	0.00
13/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2912	3	2912	3	0.00
13/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2876	3	2876	3	0.00
13/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1335	1	1335	1	400.00
13/03/2023	R035 On 02-May-24			Bond Future	11.72	83.9656	11.7172	83.9656	0.00
13/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3207	3	3207	3	0.00
13/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3162	3	3162	3	0.00
13/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3185	3	3185	3	0.00
13/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5992	6	5992	6	0.00
13/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6025	6	6025	6	0.00
13/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5959	6	5959	6	0.00
13/03/2023	R186 On 04-May-23			Bond Future	8.43	109.8434	8.4307	109.8434	96,939.00
13/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	552	0	552	0	200.00
13/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1502	1	1502	1	0.00
13/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1527	1	1527	1	0.00
13/03/2023	R186 On 04-May-23		Call	Bond Future	10329	10	10329	10	0.00
13/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1552	1	1552	1	0.00
13/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	264	0	264	0	0.00
13/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	258	0	258	0	0.00
13/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	271	0	271	0	0.00
13/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	778	1	778	1	200.00
13/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
13/03/2023	R186 On 03-August-23			Bond Future	8.46	106.7317	8.4608	106.7317	0.00
13/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3984	4	3984	4	0.00
13/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3933	4	3933	4	0.00
13/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3959	4	3959	4	0.00
13/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	224	0	224	0	0.00
13/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	227	0	227	0	0.00
13/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	221	0	221	0	0.00
13/03/2023	R186 On 02-November-23			Bond Future	8.47	108.9226	8.4720	108.9226	1,387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5501	5	5501	5	0.00
13/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3151	3	3151	3	0.00
13/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3130	3	3130	3	0.00
13/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3173	3	3173	3	0.00
13/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2656	2	2656	2	1,715.00
13/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	627	1	627	1	0.00
13/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	638	1	638	1	0.00
13/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	632	1	632	1	0.00
13/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	788	1	788	1	0.00
13/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	245	0	245	0	1,715.00
13/03/2023	R186 On 01-February-24			Bond Future	8.47	105.8811	8.4742	105.8811	0.00
13/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3403	3	3403	3	0.00
13/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3364	3	3364	3	0.00
13/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3383	3	3383	3	0.00
13/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	744	1	744	1	0.00
13/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	755	1	755	1	0.00
13/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	749	1	749	1	0.00
13/03/2023	R186 On 02-May-24			Bond Future	8.51	108.0004	8.5114	108.0004	0.00
13/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1011	1	1011	1	0.00
13/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1021	1	1021	1	0.00
13/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1031	1	1031	1	0.00
13/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2231	3	2231	3	0.00
13/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2245	3	2245	3	0.00
13/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2259	3	2259	3	0.00
13/03/2023	R197 On 04-May-23			Bond Future	336.29	335.9689	336.2895	335.9689	309.00
13/03/2023	R197 On 03-August-23			Bond Future	334.04	333.7192	334.0447	333.7192	0.00
13/03/2023	R197 On 02-November-23			Bond Future	340.98	340.6460	340.9778	340.6460	0.00
13/03/2023	R202 On 04-May-23			Bond Future	252.56	251.7906	252.5636	251.7906	4,960.00
13/03/2023	R202 On 03-August-23			Bond Future	252.87	252.0777	252.8657	252.0777	460.00
13/03/2023	R202 On 02-November-23			Bond Future	258.11	257.3098	258.1137	257.3098	0.00
13/03/2023	R202 On 01-February-24			Bond Future	258.61	257.7966	258.6149	257.7966	0.00
13/03/2023	R202 On 02-May-24			Bond Future	263.86	263.0203	263.8558	263.0203	0.00
13/03/2023	R209 On 04-May-23			Bond Future	11.26	66.5818	11.2642	66.5818	19,542.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	861	1	861	1	1,250.00
13/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2159	2	2159	2	2,250.00
13/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5986	6	5986	6	0.00
13/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1091	1	1091	1	0.00
13/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	32	0	32	0	500.00
13/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	216	0	216	0	4,500.00
13/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1047	1	1047	1	0.00
13/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1069	1	1069	1	0.00
13/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1906	2	1906	2	0.00
13/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1935	2	1935	2	0.00
13/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4237	5	4237	5	0.00
13/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	983	1	983	1	0.00
13/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6869	7	6869	7	0.00
13/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1877	2	1877	2	0.00
13/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	135	0	135	0	9,750.00
13/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2214	3	2214	3	8,250.00
13/03/2023	R209 On 03-August-23			Bond Future	11.37	67.9113	11.3667	67.9113	1,690.00
13/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4301	4	4301	4	0.00
13/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1135	1	1135	1	1,800.00
13/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4236	4	4236	4	0.00
13/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4269	4	4269	4	0.00
13/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	380	0	380	0	1,800.00
13/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7693	8	7693	8	0.00
13/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1486	2	1486	2	0.00
13/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4570	5	4570	5	0.00
13/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1515	2	1515	2	0.00
13/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1500	2	1500	2	0.00
13/03/2023	R209 On 02-November-23			Bond Future	11.47	66.1534	11.4667	66.1534	741.00
13/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2939	3	2939	3	0.00
13/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2890	3	2890	3	0.00
13/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2915	3	2915	3	0.00
13/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3540	4	3540	4	0.00
13/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3565	4	3565	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
13/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3515	4	3515	4	0.00
13/03/2023	R209 On 01-February-24			Bond Future	11.57	67.5290	11.5671	67.5290	0.00
13/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5213	5	5213	5	0.00
13/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5242	5	5242	5	0.00
13/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5271	5	5271	5	0.00
13/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2584	3	2584	3	0.00
13/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2600	3	2600	3	0.00
13/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2616	3	2616	3	0.00
13/03/2023	R209 On 02-May-24			Bond Future	11.68	65.7306	11.6834	65.7306	0.00
13/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2882	3	2882	3	0.00
13/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2841	3	2841	3	0.00
13/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2861	3	2861	3	0.00
13/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5312	6	5312	6	0.00
13/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5342	6	5342	6	0.00
13/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5283	6	5283	6	0.00
13/03/2023	R210 On 04-May-23			Bond Future	224.44	223.9667	224.4404	223.9667	386.00
13/03/2023	R210 On 03-August-23			Bond Future	228.98	228.4932	228.9760	228.4932	300.00
13/03/2023	R210 On 02-November-23			Bond Future	230.58	230.0904	230.5818	230.0904	0.00
13/03/2023	R210 On 01-February-24			Bond Future	235.43	234.9262	235.4279	234.9262	0.00
13/03/2023	R210 On 02-May-24			Bond Future	236.98	236.4724	236.9825	236.4724	0.00
13/03/2023	R213 On 04-May-23			Bond Future	10.46	82.4898	10.4588	82.4898	33,941.00
13/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1972	2	1972	2	0.00
13/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2004	2	2004	2	0.00
13/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2036	2	2036	2	0.00
13/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	704	1	704	1	0.00
13/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	717	1	717	1	0.00
13/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	731	1	731	1	0.00
13/03/2023	R213 On 03-August-23			Bond Future	10.56	84.1369	10.5612	84.1369	0.00
13/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5219	5	5219	5	0.00
13/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5253	5	5253	5	0.00
13/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5288	5	5288	5	0.00
13/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	652	1	652	1	0.00
13/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	645	1	645	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
13/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	660	1	660	1	0.00
13/03/2023	R213 On 02-November-23			Bond Future	10.67	82.3102	10.6651	82.3102	4,560.00
13/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3761	3	3761	3	0.00
13/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3789	3	3789	3	0.00
13/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3817	3	3817	3	0.00
13/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1806	2	1806	2	0.00
13/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1821	2	1821	2	0.00
13/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1835	2	1835	2	0.00
13/03/2023	R213 On 01-February-24			Bond Future	10.77	84.0217	10.7748	84.0217	0.00
13/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5453	5	5453	5	0.00
13/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5394	5	5394	5	0.00
13/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5423	5	5423	5	0.00
13/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1545	2	1545	2	0.00
13/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1556	2	1556	2	0.00
13/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1534	2	1534	2	0.00
13/03/2023	R213 On 02-May-24			Bond Future	10.90	82.1505	10.8982	82.1505	0.00
13/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2013	2	2013	2	0.00
13/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2029	2	2029	2	0.00
13/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2046	2	2046	2	0.00
13/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4581	5	4581	5	0.00
13/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4608	5	4608	5	0.00
13/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4634	5	4634	5	0.00
13/03/2023	R214 On 04-May-23			Bond Future	11.50	63.3425	11.5007	63.3425	17,967.00
13/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1233	1	1233	1	0.00
13/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1185	1	1185	1	0.00
13/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1209	1	1209	1	0.00
13/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1900	2	1900	2	0.00
13/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1930	2	1930	2	0.00
13/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1871	2	1871	2	0.00
13/03/2023	R214 On 03-August-23			Bond Future	11.60	64.6073	11.5994	64.6073	2,980.00
13/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4414	4	4414	4	0.00
13/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4348	4	4348	4	0.00
13/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4381	4	4381	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
13/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1632	2	1632	2	0.00
13/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1647	2	1647	2	0.00
13/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1617	2	1617	2	0.00
13/03/2023	R214 On 02-November-23			Bond Future	11.70	62.6336	11.6980	62.6336	0.00
13/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2782	3	2782	3	0.00
13/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2831	3	2831	3	0.00
13/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2806	3	2806	3	0.00
13/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4068	4	4068	4	0.00
13/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4040	4	4040	4	0.00
13/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4012	4	4012	4	0.00
13/03/2023	R214 On 01-February-24			Bond Future	11.80	63.9360	11.8000	63.9360	0.00
13/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4742	5	4742	5	0.00
13/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4771	5	4771	5	0.00
13/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4801	5	4801	5	0.00
13/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3030	3	3030	3	0.00
13/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3048	3	3048	3	0.00
13/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3067	3	3067	3	0.00
13/03/2023	R214 On 02-May-24			Bond Future	11.91	61.9159	11.9083	61.9159	0.00
13/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2955	3	2955	3	0.00
13/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2933	3	2933	3	0.00
13/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2911	3	2911	3	0.00
13/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5199	5	5199	5	0.00
13/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5168	5	5168	5	0.00
13/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5138	5	5138	5	0.00
13/03/2023	R248 On 04-May-23			Bond Future	11.64	77.9837	11.6433	77.9837	239,836.00
13/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1021	1	1021	1	0.00
13/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1045	1	1045	1	0.00
13/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	52	0	52	0	1,500.00
13/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	573	1	573	1	1,500.00
13/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1069	1	1069	1	0.00
13/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2992	3	2992	3	0.00
13/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8822	9	8822	9	0.00
13/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3036	3	3036	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
13/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3079	3	3079	3	0.00
13/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4205	4	4205	4	0.00
13/03/2023	R248 On 03-August-23			Bond Future	11.75	79.5409	11.7468	79.5409	0.00
13/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4707	5	4707	5	0.00
13/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4670	5	4670	5	0.00
13/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4746	5	4746	5	0.00
13/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2511	3	2511	3	0.00
13/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2555	3	2555	3	0.00
13/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2533	3	2533	3	0.00
13/03/2023	R248 On 02-November-23			Bond Future	11.85	76.7315	11.8502	76.7315	0.00
13/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3223	3	3223	3	0.00
13/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3194	3	3194	3	0.00
13/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3166	3	3166	3	0.00
13/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5523	6	5523	6	0.00
13/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5597	6	5597	6	0.00
13/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5560	6	5560	6	0.00
13/03/2023	R248 On 01-February-24			Bond Future	11.96	78.3271	11.9573	78.3271	13,000.00
13/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5386	5	5386	5	0.00
13/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5352	5	5352	5	0.00
13/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5318	5	5318	5	0.00
13/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4214	4	4214	4	0.00
13/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4189	4	4189	4	0.00
13/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4164	4	4164	4	0.00
13/03/2023	R248 On 02-May-24			Bond Future	12.07	75.4523	12.0707	75.4523	0.00
13/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3339	3	3339	3	0.00
13/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3313	3	3313	3	0.00
13/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3288	3	3288	3	0.00
13/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7049	7	7049	7	0.00
13/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7130	7	7130	7	0.00
13/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7089	7	7089	7	0.00