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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
15/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	2025 On 04-May-23			Bond Future	169.40	169.4000	169.4003	169.4000	5,381.00
15/03/2023	2025 On 03-August-23			Bond Future	171.09	171.0888	171.0879	171.0888	214.00
15/03/2023	2025 On 02-November-23			Bond Future	174.64	174.6395	174.6379	174.6395	0.00
15/03/2023	2025 On 01-February-24			Bond Future	176.53	176.5326	176.5309	176.5326	0.00
15/03/2023	2025 On 02-May-24			Bond Future	180.11	180.1115	180.1112	180.1115	0.00
15/03/2023	2029 On 04-May-23			Bond Future	121.77	121.5279	121.7744	121.5279	2,115.00
15/03/2023	2029 On 03-August-23			Bond Future	124.23	123.9833	124.2339	123.9833	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
15/03/2023	2029 On 02-November-23			Bond Future	125.49	125.2354	125.4907	125.2354	0.00
15/03/2023	2029 On 01-February-24			Bond Future	128.13	127.8674	128.1281	127.8674	0.00
15/03/2023	2029 On 02-May-24			Bond Future	129.38	129.1090	129.3759	129.1090	0.00
15/03/2023	2030 On 04-May-23			Bond Future	10.10	92.2200	10.1024	92.2200	87,595.00
15/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	211	0	211	0	150.00
15/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8208	8	8208	8	0.00
15/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10000	10	10000	10	0.00
15/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10269	10	10269	10	0.00
15/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2780	3	2780	3	350.00
15/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6542	7	6542	7	0.00
15/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2395	3	2395	3	0.00
15/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	13	0	13	0	388.00
15/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	301	0	301	0	479.00
15/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5426	6	5426	6	0.00
15/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2327	2	2327	2	0.00
15/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2361	2	2361	2	0.00
15/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	444	1	444	1	388.00
15/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1996	2	1996	2	479.00
15/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	845	1	845	1	1,080.00
15/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1307	1	1307	1	0.00
15/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	584	1	584	1	0.00
15/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1906	2	1906	2	0.00
15/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	467	0	467	0	0.00
15/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	477	0	477	0	0.00
15/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	81	0	81	0	150.00
15/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2269	2	2269	2	0.00
15/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4993	5	4993	5	0.00
15/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2595	2	2595	2	0.00
15/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	458	0	458	0	0.00
15/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	42	0	42	0	388.00
15/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	364	0	364	0	0.00
15/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	3	0	3	0	350.00
15/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	4	0	4	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
15/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	16	0	16	0	1,080.00
15/03/2023	2030 On 03-August-23			Bond Future	10.21	90.0538	10.2095	90.0538	11,931.00
15/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5357	6	5357	6	0.00
15/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9742	10	9742	10	0.00
15/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10819	11	10819	11	0.00
15/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5323	5	5323	5	0.00
15/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2411	3	2411	3	1,012.00
15/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3092	3	3092	3	350.00
15/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5289	5	5289	5	0.00
15/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	538	1	538	1	0.00
15/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1202	1	1202	1	0.00
15/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	525	1	525	1	0.00
15/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	59	0	59	0	350.00
15/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	101	0	101	0	1,012.00
15/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1588	2	1588	2	0.00
15/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	531	1	531	1	0.00
15/03/2023	2030 On 02-November-23			Bond Future	10.30	91.9022	10.3032	91.9022	0.00
15/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5958	6	5958	6	0.00
15/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3693	4	3693	4	0.00
15/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3638	4	3638	4	0.00
15/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3665	4	3665	4	0.00
15/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1909	2	1909	2	800.00
15/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1107	1	1107	1	800.00
15/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4267	4	4267	4	0.00
15/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2899	3	2899	3	0.00
15/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1560	2	1560	2	0.00
15/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1573	2	1573	2	0.00
15/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1547	1	1547	1	0.00
15/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	810	1	810	1	800.00
15/03/2023	2030 On 01-February-24			Bond Future	10.40	89.8076	10.4011	89.8076	0.00
15/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5236	5	5236	5	0.00
15/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7463	8	7463	8	0.00
15/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2086	2	2086	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
15/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5092	5	5092	5	0.00
15/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5207	5	5207	5	0.00
15/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1293	1	1293	1	400.00
15/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5264	5	5264	5	0.00
15/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1838	2	1838	2	1,360.00
15/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3786	4	3786	4	0.00
15/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1419	1	1419	1	0.00
15/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	856	1	856	1	400.00
15/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4765	5	4765	5	0.00
15/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1438	1	1438	1	0.00
15/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1479	1	1479	1	1,360.00
15/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3450	3	3450	3	0.00
15/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1429	1	1429	1	0.00
15/03/2023	2030 On 02-May-24			Bond Future	10.53	91.6053	10.5292	91.6053	0.00
15/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1676	2	1676	2	0.00
15/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1646	2	1646	2	0.00
15/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1661	2	1661	2	0.00
15/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4509	4	4509	4	0.00
15/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4535	4	4535	4	0.00
15/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4483	4	4483	4	0.00
15/03/2023	2032 On 04-May-23			Bond Future	10.74	87.1707	10.7392	87.1707	172,538.00
15/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	42	0	42	0	6,500.00
15/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	120	0	120	0	730.00
15/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2142	2	2142	2	0.00
15/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1707	2	1707	2	0.00
15/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1739	2	1739	2	0.00
15/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	382	0	382	0	500.00
15/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	999	1	999	1	400.00
15/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	791	1	791	1	730.00
15/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1772	2	1772	2	0.00
15/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2354	3	2354	3	0.00
15/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1179	1	1179	1	0.00
15/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	30	0	30	0	500.00

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15/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3548	4	3548	4	400.00
15/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12401	13	12401	13	0.00
15/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	2	0	2	0	400.00
15/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4744	4	4744	4	0.00
15/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	737	1	737	1	730.00
15/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1006	1	1006	1	0.00
15/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1868	2	1868	2	0.00
15/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1611	1	1611	1	0.00
15/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2664	2	2664	2	0.00
15/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1025	1	1025	1	0.00
15/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1043	1	1043	1	0.00
15/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	824	1	824	1	13,000.00
15/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1431	1	1431	1	500.00
15/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3843	4	3843	4	0.00
15/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	406	0	406	0	0.00
15/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5006	5	5006	5	0.00
15/03/2023	2032 On 03-August-23			Bond Future	10.85	88.9108	10.8501	88.9108	2,600.00
15/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5260	6	5260	6	0.00
15/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5296	6	5296	6	0.00
15/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5333	6	5333	6	0.00
15/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5815	6	5815	6	5,000.00
15/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1171	1	1171	1	1,500.00
15/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	394	0	394	0	1,500.00
15/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6937	7	6937	7	0.00
15/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3973	4	3973	4	0.00
15/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	783	1	783	1	0.00
15/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	902	1	902	1	0.00
15/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	912	1	912	1	0.00
15/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	922	1	922	1	0.00
15/03/2023	2032 On 02-November-23			Bond Future	10.96	86.5751	10.9585	86.5751	0.00
15/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3735	4	3735	4	0.00
15/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3706	4	3706	4	0.00
15/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3764	4	3764	4	0.00

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15/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2408	2	2408	2	0.00
15/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2445	2	2445	2	0.00
15/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2427	2	2427	2	0.00
15/03/2023	2032 On 01-February-24			Bond Future	11.07	88.3754	11.0685	88.3754	0.00
15/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5616	6	5616	6	0.00
15/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8178	8	8178	8	0.00
15/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2629	3	2629	3	1,200.00
15/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5553	6	5553	6	0.00
15/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5585	6	5585	6	0.00
15/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1339	1	1339	1	1,200.00
15/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6570	6	6570	6	0.00
15/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2018	2	2018	2	0.00
15/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2031	2	2031	2	0.00
15/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4113	4	4113	4	0.00
15/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1201	1	1201	1	1,200.00
15/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2005	2	2005	2	0.00
15/03/2023	2032 On 02-May-24			Bond Future	11.20	85.9867	11.2006	85.9867	0.00
15/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2291	2	2291	2	0.00
15/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2273	2	2273	2	0.00
15/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2310	2	2310	2	0.00
15/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5344	5	5344	5	0.00
15/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5404	5	5404	5	0.00
15/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5374	5	5374	5	0.00
15/03/2023	2033 On 04-May-23			Bond Future	116.41	116.1994	116.4147	116.1994	1,540.00
15/03/2023	2033 On 03-August-23			Bond Future	118.77	118.5472	118.7660	118.5472	6,141.00
15/03/2023	2033 On 02-November-23			Bond Future	119.82	119.5966	119.8194	119.5966	0.00
15/03/2023	2033 On 01-February-24			Bond Future	122.34	122.1101	122.3376	122.1101	0.00
15/03/2023	2033 On 02-May-24			Bond Future	123.37	123.1403	123.3735	123.1403	0.00
15/03/2023	2037 On 04-May-23			Bond Future	11.66	81.7278	11.6571	81.7278	62,814.00
15/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	388	1	388	1	400.00
15/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	10601	11	10601	11	0.00
15/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	843	1	843	1	0.00
15/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2070	3	2070	3	400.00

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15/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	304	0	304	0	703.00
15/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	803	1	803	1	0.00
15/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2630	3	2630	3	0.00
15/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	823	1	823	1	0.00
15/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2831	2	2831	2	0.00
15/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	23	0	23	0	400.00
15/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2871	2	2871	2	0.00
15/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4475	4	4475	4	0.00
15/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	4072	3	4072	3	0.00
15/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1377	1	1377	1	0.00
15/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2792	2	2792	2	0.00
15/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	1048	1	1048	1	703.00
15/03/2023	2037 On 03-August-23			Bond Future	11.78	79.1018	11.7849	79.1018	74,072.00
15/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4106	5	4106	5	0.00
15/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	366	0	366	0	1,800.00
15/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1131	1	1131	1	1,800.00
15/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4072	5	4072	5	0.00
15/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4038	5	4038	5	0.00
15/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2203	2	2203	2	0.00
15/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2184	2	2184	2	0.00
15/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5690	5	5690	5	0.00
15/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	9323	9	9323	9	0.00
15/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2164	2	2164	2	0.00
15/03/2023	2037 On 02-November-23			Bond Future	11.90	80.7255	11.9013	80.7255	0.00
15/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	2791	3	2791	3	0.00
15/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	2816	3	2816	3	0.00
15/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	2842	3	2842	3	0.00
15/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4750	4	4750	4	0.00
15/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4719	4	4719	4	0.00
15/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4688	4	4688	4	0.00
15/03/2023	2037 On 01-February-24			Bond Future	12.02	78.1483	12.0224	78.1483	0.00
15/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5071	6	5071	6	0.00
15/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5102	6	5102	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
15/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5133	6	5133	6	0.00
15/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3505	3	3505	3	0.00
15/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3526	3	3526	3	0.00
15/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3547	3	3547	3	0.00
15/03/2023	2037 On 02-May-24			Bond Future	12.16	79.7116	12.1621	79.7116	0.00
15/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2758	3	2758	3	0.00
15/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	2800	3	2800	3	0.00
15/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	2779	3	2779	3	0.00
15/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6730	6	6730	6	0.00
15/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6766	6	6766	6	0.00
15/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6694	6	6694	6	0.00
15/03/2023	2038 On 04-May-23			Bond Future	129.37	129.3593	129.3734	129.3593	4,625.00
15/03/2023	2038 On 03-August-23			Bond Future	130.04	130.0224	130.0359	130.0224	0.00
15/03/2023	2038 On 02-November-23			Bond Future	132.73	132.7209	132.7341	132.7209	0.00
15/03/2023	2038 On 01-February-24			Bond Future	133.52	133.5109	133.5243	133.5109	0.00
15/03/2023	2038 On 02-May-24			Bond Future	136.23	136.2168	136.2316	136.2168	0.00
15/03/2023	2040 On 04-May-23			Bond Future	11.88	82.9090	11.8777	82.9090	51,771.00
15/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	5	0	5	0	388.00
15/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	65	0	65	0	486.00
15/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	140	0	140	0	388.00
15/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	8722	10	8722	10	0.00
15/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	786	1	786	1	486.00
15/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2387	3	2387	3	0.00
15/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	209	0	209	0	684.00
15/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	659	1	659	1	0.00
15/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	676	1	676	1	0.00
15/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5506	7	5506	7	0.00
15/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	694	1	694	1	0.00
15/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	3458	3	3458	3	0.00
15/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1362	1	1362	1	684.00
15/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	362	0	362	0	388.00
15/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	93	0	93	0	486.00
15/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	7463	6	7463	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
15/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	3504	3	3504	3	0.00
15/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	3550	3	3550	3	0.00
15/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	5572	5	5572	5	0.00
15/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	3235	2	3235	2	0.00
15/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	6241	5	6241	5	0.00
15/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	11406	10	11406	10	0.00
15/03/2023	2040 On 03-August-23			Bond Future	12.01	80.0561	12.0067	80.0561	99,565.00
15/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	3962	5	3962	5	0.00
15/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	3928	5	3928	5	0.00
15/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	3997	5	3997	5	0.00
15/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2697	2	2697	2	0.00
15/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2743	2	2743	2	0.00
15/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2720	2	2720	2	0.00
15/03/2023	2040 On 02-November-23			Bond Future	12.12	81.6995	12.1245	81.6995	0.00
15/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2558	3	2558	3	0.00
15/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2533	3	2533	3	0.00
15/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2509	3	2509	3	0.00
15/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5771	5	5771	5	0.00
15/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5696	5	5696	5	0.00
15/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5734	5	5734	5	0.00
15/03/2023	2040 On 01-February-24			Bond Future	12.25	78.8922	12.2468	78.8922	6.00
15/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	4776	6	4776	6	0.00
15/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	4745	5	4745	5	0.00
15/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	4714	5	4714	5	0.00
15/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4242	4	4242	4	0.00
15/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4217	4	4217	4	0.00
15/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4192	4	4192	4	0.00
15/03/2023	2040 On 02-May-24			Bond Future	12.39	80.4701	12.3866	80.4701	0.00
15/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	2687	3	2687	3	0.00
15/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2644	3	2644	3	0.00
15/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2666	3	2666	3	0.00
15/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	7169	6	7169	6	0.00
15/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	7248	6	7248	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
15/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	7209	6	7209	6	0.00
15/03/2023	2044 On 04-May-23			Bond Future	12.01	78.8519	12.0063	78.8519	62,335.00
15/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	532	1	532	1	0.00
15/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1151	2	1151	2	0.00
15/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	1846	3	1846	3	0.00
15/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	2710	4	2710	4	0.00
15/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	503	1	503	1	0.00
15/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	517	1	517	1	0.00
15/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	4181	3	4181	3	0.00
15/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2717	2	2717	2	4,423.00
15/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	4231	3	4231	3	0.00
15/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	1270	1	1270	1	1,798.00
15/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1884	1	1884	1	4,423.00
15/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	4130	3	4130	3	0.00
15/03/2023	2044 On 03-August-23			Bond Future	12.13	76.0432	12.1330	76.0432	21,473.00
15/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3405	4	3405	4	0.00
15/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2189	3	2189	3	0.00
15/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	2881	4	2881	4	0.00
15/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3373	4	3373	4	0.00
15/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3341	4	3341	4	0.00
15/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	3241	3	3241	3	0.00
15/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	3214	3	3214	3	0.00
15/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3672	3	3672	3	4,754.00
15/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4505	4	4505	4	3,076.00
15/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	3187	3	3187	3	0.00
15/03/2023	2044 On 02-November-23			Bond Future	12.25	77.6042	12.2487	77.6042	0.00
15/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2285	3	2285	3	0.00
15/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2262	3	2262	3	0.00
15/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2308	3	2308	3	0.00
15/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6426	6	6426	6	0.00
15/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6507	6	6507	6	0.00
15/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6467	6	6467	6	0.00
15/03/2023	2044 On 01-February-24			Bond Future	12.37	74.8369	12.3686	74.8369	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
15/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4249	5	4249	5	0.00
15/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4219	5	4219	5	0.00
15/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4278	5	4278	5	0.00
15/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4729	4	4729	4	0.00
15/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4785	4	4785	4	0.00
15/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4757	4	4757	4	0.00
15/03/2023	2044 On 02-May-24			Bond Future	12.50	76.3336	12.5047	76.3336	0.00
15/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	2648	3	2648	3	0.00
15/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	2626	3	2626	3	0.00
15/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	2669	3	2669	3	0.00
15/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7603	7	7603	7	0.00
15/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7686	7	7686	7	0.00
15/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7645	7	7645	7	0.00
15/03/2023	2046 On 04-May-23			Bond Future	113.16	113.1469	113.1594	113.1469	17,308.00
15/03/2023	2046 On 03-August-23			Bond Future	115.44	115.4330	115.4449	115.4330	0.00
15/03/2023	2046 On 02-November-23			Bond Future	115.76	115.7530	115.7647	115.7530	0.00
15/03/2023	2046 On 01-February-24			Bond Future	118.20	118.1857	118.1978	118.1857	0.00
15/03/2023	2046 On 02-May-24			Bond Future	118.47	118.4582	118.4715	118.4582	0.00
15/03/2023	2050 On 04-May-23			Bond Future	116.31	116.2999	116.3126	116.2999	13,316.00
15/03/2023	2050 On 03-August-23			Bond Future	116.49	116.4778	116.4897	116.4778	0.00
15/03/2023	2050 On 02-November-23			Bond Future	118.91	118.8951	118.9069	118.8951	0.00
15/03/2023	2050 On 01-February-24			Bond Future	119.18	119.1667	119.1787	119.1667	0.00
15/03/2023	2050 On 02-May-24			Bond Future	121.59	121.5817	121.5950	121.5817	0.00
15/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	AL37 On 04-May-23			Index Future	880.14	880.9180	880.1430	880.9180	0.00
15/03/2023	AL37 On 03-August-23			Index Future	897.71	898.4980	897.7050	898.4980	0.00
15/03/2023	AL37 On 02-November-23			Index Future	916.12	916.9310	916.1210	916.9310	0.00
15/03/2023	AL37 On 01-February-24			Index Future	935.17	935.9960	935.1690	935.9960	0.00
15/03/2023	AL37 On 02-May-24			Index Future	953.95	954.7870	953.9450	954.7870	0.00
15/03/2023	AL7T On 04-May-23			Index Future	1004.79	1011.0980	1004.7920	1011.0980	0.00
15/03/2023	AL7T On 03-August-23			Index Future	1024.84	1031.2750	1024.8400	1031.2750	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
15/03/2023	AL7T On 02-November-23			Index Future	1045.86	1052.4320	1045.8640	1052.4320	0.00
15/03/2023	AL7T On 01-February-24			Index Future	1067.61	1074.3150	1067.6100	1074.3150	0.00
15/03/2023	AL7T On 02-May-24			Index Future	1089.05	1095.8830	1089.0460	1095.8830	0.00
15/03/2023	ALBI On 04-May-23			Index Future	880.12	886.9690	880.1200	886.9690	100.00
15/03/2023	ALBI On 03-August-23			Index Future	897.68	904.6690	897.6810	904.6690	0.00
15/03/2023	ALBI On 02-November-23			Index Future	916.10	923.2280	916.0960	923.2280	0.00
15/03/2023	ALBI On 01-February-24			Index Future	935.14	942.4250	935.1440	942.4250	0.00
15/03/2023	ALBI On 02-May-24			Index Future	953.92	961.3450	953.9200	961.3450	0.00
15/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2023	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
15/03/2023	ES33 On 04-May-23			Bond Future	12.19	74.6034	12.1896	74.6034	0.00
15/03/2023	ES33 On 03-August-23			Bond Future	12.34	76.1108	12.3422	76.1108	350.00
15/03/2023	ES33 On 02-November-23			Bond Future	12.50	73.8952	12.4968	73.8952	0.00
15/03/2023	ES33 On 01-February-24			Bond Future	12.66	75.4482	12.6588	75.4482	0.00
15/03/2023	ES33 On 02-May-24			Bond Future	12.84	73.1806	12.8397	73.1806	0.00
15/03/2023	ES42 On 04-May-23			Bond Future	12.64	71.7782	12.6435	71.7782	0.00
15/03/2023	ES42 On 03-August-23			Bond Future	12.79	73.2289	12.7865	73.2289	4,000.00
15/03/2023	ES42 On 02-November-23			Bond Future	12.93	70.4862	12.9313	70.4862	0.00
15/03/2023	ES42 On 01-February-24			Bond Future	13.08	71.9676	13.0754	71.9676	0.00
15/03/2023	ES42 On 02-May-24			Bond Future	13.24	69.1626	13.2401	69.1626	0.00
15/03/2023	GOVI On 04-May-23			GOVI	867.54	874.2300	867.5350	874.2300	840.00
15/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	146550	21	146550	21	0.00
15/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	146650	21	146650	21	0.00
15/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	146750	21	146750	21	0.00
15/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 03-August-23			GOVI	884.85	891.6760	884.8450	891.6760	0.00
15/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	476150	54	476150	54	0.00
15/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	476350	54	476350	54	0.00
15/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	476250	54	476250	54	0.00
15/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-November-23			GOVI	903.00	909.9690	902.9970	909.9690	0.00
15/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	171970	24	171970	24	0.00
15/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	171870	24	171870	24	0.00
15/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	171770	24	171770	24	0.00
15/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 01-February-24			GOVI	921.77	928.8900	921.7720	928.8900	0.00
15/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	417920	49	417920	49	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
15/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	417820	49	417820	49	0.00
15/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	417720	49	417720	49	0.00
15/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-May-24			GOVI	940.28	947.5380	940.2800	947.5380	0.00
15/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	106900	3	106900	3	0.00
15/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	107000	3	107000	3	0.00
15/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	107100	3	107100	3	0.00
15/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2023	IGOV On 04-May-23			Index Future	327.52	327.4070	327.5190	327.4070	654.00
15/03/2023	IGOV On 03-August-23			Index Future	334.13	334.0210	334.1330	334.0210	0.00
15/03/2023	IGOV On 02-November-23			Index Future	341.07	340.9510	341.0660	340.9510	0.00
15/03/2023	IGOV On 01-February-24			Index Future	348.23	348.1170	348.2340	348.1170	0.00
15/03/2023	IGOV On 02-May-24			Index Future	355.30	355.1810	355.3010	355.1810	0.00
15/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/03/2023	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
15/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.52	92.4850	7.5170	92.4850	0.00
15/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.64	92.3250	7.6350	92.3250	0.00
15/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.66	92.3200	7.6550	92.3200	0.00
15/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.72	92.2350	7.7150	92.2350	0.00
15/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.72	92.2300	7.7150	92.2300	0.00
15/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.70	92.2100	7.7000	92.2100	0.00
15/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.70	92.2100	7.7000	92.2100	75.00
15/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.63	92.2650	7.6300	92.2650	272.00
15/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.56	92.3350	7.5600	92.3350	0.00
15/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.42	92.4800	7.4200	92.4800	0.00
15/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.38	92.5500	7.3800	92.5500	68.00
15/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.32	92.6150	7.3200	92.6150	0.00
15/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.61	7.6100	7.6100	7.6100	0.00
15/03/2023	R035 On 04-May-23			Bond Future	11.40	86.4121	11.3978	86.4121	151,105.00
15/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	9	0	9	0	388.00
15/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	111	0	111	0	491.00
15/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3054	4	3054	4	0.00
15/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3333	4	3333	4	0.00
15/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1169	2	1169	2	0.00
15/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9322	10	9322	10	0.00
15/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	5936	7	5936	7	0.00
15/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1121	2	1121	2	0.00
15/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1145	2	1145	2	0.00
15/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	215	0	215	0	388.00
15/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	797	1	797	1	770.00
15/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1050	1	1050	1	491.00
15/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	181	0	181	0	770.00
15/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	5177	4	5177	4	0.00
15/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2797	2	2797	2	0.00
15/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4905	4	4905	4	0.00
15/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	2183	2	2183	2	0.00
15/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	221	0	221	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	45	0	45	0	491.00
15/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2353	2	2353	2	0.00
15/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	721	1	721	1	770.00
15/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2250	2	2250	2	0.00
15/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	2216	2	2216	2	0.00
15/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	821	1	821	1	1,035.00
15/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5910	5	5910	5	0.00
15/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	9451	9	9451	9	0.00
15/03/2023	R035 On 03-August-23			Bond Future	11.52	88.1370	11.5179	88.1370	6,761.00
15/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4420	5	4420	5	0.00
15/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4455	5	4455	5	0.00
15/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4490	5	4490	5	0.00
15/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1876	2	1876	2	0.00
15/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1894	2	1894	2	0.00
15/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1912	2	1912	2	0.00
15/03/2023	R035 On 02-November-23			Bond Future	11.64	85.4405	11.6393	85.4405	6.00
15/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3087	4	3087	4	0.00
15/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1355	2	1355	2	400.00
15/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	7800	9	7800	9	0.00
15/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3033	4	3033	4	0.00
15/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3060	4	3060	4	0.00
15/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2317	3	2317	3	400.00
15/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	4264	4	4264	4	0.00
15/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4293	4	4293	4	0.00
15/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1569	1	1569	1	400.00
15/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	7168	7	7168	7	0.00
15/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	5210	5	5210	5	0.00
15/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	4236	4	4236	4	0.00
15/03/2023	R035 On 01-February-24			Bond Future	11.77	87.2170	11.7663	87.2170	0.00
15/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	9883	11	9883	11	0.00
15/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2555	3	2555	3	400.00
15/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5425	6	5425	6	0.00
15/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5489	6	5489	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
15/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5457	6	5457	6	0.00
15/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1646	2	1646	2	400.00
15/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	8082	7	8082	7	0.00
15/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	6100	6	6100	6	0.00
15/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3243	3	3243	3	0.00
15/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3262	3	3262	3	0.00
15/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3223	3	3223	3	0.00
15/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1516	1	1516	1	400.00
15/03/2023	R035 On 02-May-24			Bond Future	11.90	84.4576	11.9031	84.4576	0.00
15/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	2796	3	2796	3	0.00
15/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	2754	3	2754	3	0.00
15/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	2775	3	2775	3	0.00
15/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6560	6	6560	6	0.00
15/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6595	6	6595	6	0.00
15/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6525	6	6525	6	0.00
15/03/2023	R186 On 04-May-23			Bond Future	8.44	110.3145	8.4388	110.3145	96,939.00
15/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	528	1	528	1	200.00
15/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1471	1	1471	1	0.00
15/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1496	2	1496	2	0.00
15/03/2023	R186 On 04-May-23		Call	Bond Future	10304	10	10304	10	0.00
15/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1521	2	1521	2	0.00
15/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	259	0	259	0	0.00
15/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	253	0	253	0	0.00
15/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	266	0	266	0	0.00
15/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	779	1	779	1	200.00
15/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
15/03/2023	R186 On 03-August-23			Bond Future	8.47	107.2116	8.4699	107.2116	0.00
15/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3955	4	3955	4	0.00
15/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3905	4	3905	4	0.00
15/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3930	4	3930	4	0.00
15/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	222	0	222	0	0.00
15/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	225	0	225	0	0.00
15/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	219	0	219	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
15/03/2023	R186 On 02-November-23			Bond Future	8.48	109.4120	8.4822	109.4120	0.00
15/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5472	5	5472	5	0.00
15/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3125	3	3125	3	0.00
15/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3104	3	3104	3	0.00
15/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3146	3	3146	3	0.00
15/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2631	3	2631	3	1,715.00
15/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	628	1	628	1	0.00
15/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	640	1	640	1	0.00
15/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	634	1	634	1	0.00
15/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	791	1	791	1	0.00
15/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	244	0	244	0	1,715.00
15/03/2023	R186 On 01-February-24			Bond Future	8.49	106.3807	8.4855	106.3807	0.00
15/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3377	3	3377	3	0.00
15/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3338	3	3338	3	0.00
15/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3358	3	3358	3	0.00
15/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	747	1	747	1	0.00
15/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	758	1	758	1	0.00
15/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	753	1	753	1	0.00
15/03/2023	R186 On 02-May-24			Bond Future	8.52	108.5106	8.5234	108.5106	0.00
15/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	996	1	996	1	0.00
15/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1006	1	1006	1	0.00
15/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1017	1	1017	1	0.00
15/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2245	2	2245	2	0.00
15/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2259	2	2259	2	0.00
15/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2273	2	2273	2	0.00
15/03/2023	R197 On 04-May-23			Bond Future	336.35	336.3489	336.3495	336.3489	309.00
15/03/2023	R197 On 03-August-23			Bond Future	334.10	334.1041	334.1021	334.1041	0.00
15/03/2023	R197 On 02-November-23			Bond Future	341.03	341.0381	341.0349	341.0381	0.00
15/03/2023	R202 On 04-May-23			Bond Future	252.60	252.5722	252.5981	252.5722	4,960.00
15/03/2023	R202 On 03-August-23			Bond Future	252.90	252.8735	252.8979	252.8735	460.00
15/03/2023	R202 On 02-November-23			Bond Future	258.15	258.1215	258.1455	258.1215	0.00
15/03/2023	R202 On 01-February-24			Bond Future	258.65	258.6222	258.6468	258.6222	0.00
15/03/2023	R202 On 02-May-24			Bond Future	263.89	263.8640	263.8911	263.8640	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
15/03/2023	R209 On 04-May-23			Bond Future	11.42	66.9282	11.4172	66.9282	19,542.00
15/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	589	1	589	1	1,250.00
15/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1675	2	1675	2	2,250.00
15/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5270	6	5270	6	0.00
15/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	772	1	772	1	0.00
15/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	15	0	15	0	500.00
15/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	123	0	123	0	4,500.00
15/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	736	1	736	1	0.00
15/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	754	1	754	1	0.00
15/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2357	2	2357	2	0.00
15/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2390	2	2390	2	0.00
15/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4910	4	4910	4	0.00
15/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1265	1	1265	1	0.00
15/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7618	7	7618	7	0.00
15/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2323	2	2323	2	0.00
15/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	185	0	185	0	9,750.00
15/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2709	2	2709	2	8,250.00
15/03/2023	R209 On 03-August-23			Bond Future	11.53	68.2643	11.5253	68.2643	1,690.00
15/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	3767	4	3767	4	0.00
15/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	899	1	899	1	1,800.00
15/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	3706	4	3706	4	0.00
15/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	3736	4	3736	4	0.00
15/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	280	0	280	0	1,800.00
15/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	8375	8	8375	8	0.00
15/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1734	1	1734	1	0.00
15/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	5117	5	5117	5	0.00
15/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1767	2	1767	2	0.00
15/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1750	2	1750	2	0.00
15/03/2023	R209 On 02-November-23			Bond Future	11.63	66.5135	11.6311	66.5135	741.00
15/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2546	3	2546	3	0.00
15/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2500	3	2500	3	0.00
15/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2523	3	2523	3	0.00
15/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3947	4	3947	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
15/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3974	4	3974	4	0.00
15/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3920	4	3920	4	0.00
15/03/2023	R209 On 01-February-24			Bond Future	11.74	67.8965	11.7374	67.8965	0.00
15/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	4697	5	4697	5	0.00
15/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	4724	5	4724	5	0.00
15/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	4752	5	4752	5	0.00
15/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2880	3	2880	3	0.00
15/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2898	3	2898	3	0.00
15/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2916	3	2916	3	0.00
15/03/2023	R209 On 02-May-24			Bond Future	11.86	66.1059	11.8600	66.1059	0.00
15/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2526	3	2526	3	0.00
15/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2489	3	2489	3	0.00
15/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2507	3	2507	3	0.00
15/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5790	5	5790	5	0.00
15/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5821	5	5821	5	0.00
15/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5759	5	5759	5	0.00
15/03/2023	R210 On 04-May-23			Bond Future	224.45	224.4435	224.4526	224.4435	386.00
15/03/2023	R210 On 03-August-23			Bond Future	228.99	228.9784	228.9860	228.9784	300.00
15/03/2023	R210 On 02-November-23			Bond Future	230.59	230.5838	230.5906	230.5838	0.00
15/03/2023	R210 On 01-February-24			Bond Future	235.44	235.4299	235.4370	235.4299	0.00
15/03/2023	R210 On 02-May-24			Bond Future	236.99	236.9845	236.9936	236.9845	0.00
15/03/2023	R213 On 04-May-23			Bond Future	10.50	83.1855	10.5001	83.1855	33,941.00
15/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1825	2	1825	2	0.00
15/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1856	2	1856	2	0.00
15/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1887	2	1887	2	0.00
15/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	746	1	746	1	0.00
15/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	760	1	760	1	0.00
15/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	774	1	774	1	0.00
15/03/2023	R213 On 03-August-23			Bond Future	10.60	84.8460	10.6045	84.8460	0.00
15/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5052	5	5052	5	0.00
15/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5086	5	5086	5	0.00
15/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5120	5	5120	5	0.00
15/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	680	1	680	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
15/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	672	1	672	1	0.00
15/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	688	1	688	1	0.00
15/03/2023	R213 On 02-November-23			Bond Future	10.71	83.0337	10.7106	83.0337	3,702.00
15/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3625	4	3625	4	0.00
15/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3653	4	3653	4	0.00
15/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3681	4	3681	4	0.00
15/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1870	2	1870	2	0.00
15/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1885	2	1885	2	0.00
15/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1900	2	1900	2	0.00
15/03/2023	R213 On 01-February-24			Bond Future	10.82	84.7602	10.8226	84.7602	0.00
15/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5301	5	5301	5	0.00
15/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5242	5	5242	5	0.00
15/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5271	5	5271	5	0.00
15/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1597	2	1597	2	0.00
15/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1608	2	1608	2	0.00
15/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1586	2	1586	2	0.00
15/03/2023	R213 On 02-May-24			Bond Future	10.95	82.9043	10.9481	82.9043	0.00
15/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1926	2	1926	2	0.00
15/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1943	2	1943	2	0.00
15/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1959	2	1959	2	0.00
15/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4701	5	4701	5	0.00
15/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4728	5	4728	5	0.00
15/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4754	5	4754	5	0.00
15/03/2023	R214 On 04-May-23			Bond Future	11.72	63.5141	11.7202	63.5141	17,967.00
15/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	767	1	767	1	0.00
15/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	731	1	731	1	0.00
15/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	749	1	749	1	0.00
15/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2575	2	2575	2	0.00
15/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2611	2	2611	2	0.00
15/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2540	2	2540	2	0.00
15/03/2023	R214 On 03-August-23			Bond Future	11.83	64.7819	11.8267	64.7819	2,980.00
15/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	3648	4	3648	4	0.00
15/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3588	4	3588	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
15/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3618	4	3618	4	0.00
15/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	2027	2	2027	2	0.00
15/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	2045	2	2045	2	0.00
15/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	2009	2	2009	2	0.00
15/03/2023	R214 On 02-November-23			Bond Future	11.93	62.8117	11.9332	62.8117	0.00
15/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2250	3	2250	3	0.00
15/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2293	3	2293	3	0.00
15/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2271	3	2271	3	0.00
15/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4718	4	4718	4	0.00
15/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4687	4	4687	4	0.00
15/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4656	4	4656	4	0.00
15/03/2023	R214 On 01-February-24			Bond Future	12.04	64.1178	12.0435	64.1178	0.00
15/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4037	5	4037	5	0.00
15/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4064	5	4064	5	0.00
15/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4091	5	4091	5	0.00
15/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3527	3	3527	3	0.00
15/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3548	3	3548	3	0.00
15/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3570	3	3570	3	0.00
15/03/2023	R214 On 02-May-24			Bond Future	12.16	62.1016	12.1603	62.1016	0.00
15/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2431	3	2431	3	0.00
15/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2411	3	2411	3	0.00
15/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2392	3	2392	3	0.00
15/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5911	5	5911	5	0.00
15/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5877	5	5877	5	0.00
15/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5844	5	5844	5	0.00
15/03/2023	R248 On 04-May-23			Bond Future	11.88	78.0969	11.8782	78.0969	242,236.00
15/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	571	1	571	1	0.00
15/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	587	1	587	1	0.00
15/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	18	0	18	0	1,500.00
15/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	288	1	288	1	1,500.00
15/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	603	1	603	1	0.00
15/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	4009	3	4009	3	0.00
15/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	10270	9	10270	9	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
15/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	4060	3	4060	3	0.00
15/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	4112	3	4112	3	0.00
15/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	5401	4	5401	4	0.00
15/03/2023	R248 On 03-August-23			Bond Future	11.99	79.6558	11.9905	79.6558	0.00
15/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	3797	5	3797	5	0.00
15/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	3763	5	3763	5	0.00
15/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	3831	5	3831	5	0.00
15/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	3109	3	3109	3	0.00
15/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	3161	3	3161	3	0.00
15/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	3134	3	3134	3	0.00
15/03/2023	R248 On 02-November-23			Bond Future	12.10	76.8487	12.1030	76.8487	0.00
15/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2568	3	2568	3	0.00
15/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2543	3	2543	3	0.00
15/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2518	3	2518	3	0.00
15/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6412	6	6412	6	0.00
15/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6494	6	6494	6	0.00
15/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6452	6	6452	6	0.00
15/03/2023	R248 On 01-February-24			Bond Future	12.22	78.4466	12.2197	78.4466	13,000.00
15/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4513	5	4513	5	0.00
15/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4482	5	4482	5	0.00
15/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4451	5	4451	5	0.00
15/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4924	4	4924	4	0.00
15/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4895	4	4895	4	0.00
15/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4866	4	4866	4	0.00
15/03/2023	R248 On 02-May-24			Bond Future	12.34	75.5747	12.3429	75.5747	0.00
15/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	2704	3	2704	3	0.00
15/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	2682	3	2682	3	0.00
15/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	2660	3	2660	3	0.00
15/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	8020	7	8020	7	0.00
15/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	8108	7	8108	7	0.00
15/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	8064	7	8064	7	0.00