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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
16/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	2025 On 04-May-23			Bond Future	169.40	169.4003	169.4005	169.4003	5,381.00
16/03/2023	2025 On 03-August-23			Bond Future	171.09	171.0879	171.0872	171.0879	214.00
16/03/2023	2025 On 02-November-23			Bond Future	174.64	174.6379	174.6368	174.6379	0.00
16/03/2023	2025 On 01-February-24			Bond Future	176.53	176.5309	176.5298	176.5309	0.00
16/03/2023	2025 On 02-May-24			Bond Future	180.11	180.1112	180.1110	180.1112	0.00
16/03/2023	2029 On 04-May-23			Bond Future	121.51	121.7744	121.5082	121.7744	2,115.00
16/03/2023	2029 On 03-August-23			Bond Future	123.96	124.2339	123.9617	124.2339	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
16/03/2023	2029 On 02-November-23			Bond Future	125.21	125.4907	125.2125	125.4907	0.00
16/03/2023	2029 On 01-February-24			Bond Future	127.84	128.1281	127.8440	128.1281	0.00
16/03/2023	2029 On 02-May-24			Bond Future	129.09	129.3759	129.0869	129.3759	0.00
16/03/2023	2030 On 04-May-23			Bond Future	10.15	92.0520	10.1461	92.0520	87,595.00
16/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	175	0	175	0	150.00
16/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8014	8	8014	8	0.00
16/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9805	10	9805	10	0.00
16/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10074	10	10074	10	0.00
16/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2618	3	2618	3	350.00
16/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6350	7	6350	7	0.00
16/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2241	2	2241	2	0.00
16/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	9	0	9	0	388.00
16/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	254	0	254	0	479.00
16/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5238	5	5238	5	0.00
16/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2174	2	2174	2	0.00
16/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2208	2	2208	2	0.00
16/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	382	0	382	0	388.00
16/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1852	2	1852	2	479.00
16/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	752	1	752	1	1,080.00
16/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1409	1	1409	1	0.00
16/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	636	1	636	1	0.00
16/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2040	2	2040	2	0.00
16/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	509	0	509	0	0.00
16/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	520	0	520	0	0.00
16/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	88	0	88	0	150.00
16/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2418	2	2418	2	0.00
16/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5186	5	5186	5	0.00
16/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2755	3	2755	3	0.00
16/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	499	0	499	0	0.00
16/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	46	0	46	0	388.00
16/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	397	0	397	0	0.00
16/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	4	0	4	0	350.00
16/03/2023	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
16/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	18	0	18	0	1,080.00
16/03/2023	2030 On 03-August-23			Bond Future	10.26	89.8818	10.2556	89.8818	11,931.00
16/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5188	5	5188	5	0.00
16/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9548	10	9548	10	0.00
16/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10623	11	10623	11	0.00
16/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5154	5	5154	5	0.00
16/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2290	2	2290	2	1,012.00
16/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2955	3	2955	3	350.00
16/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5120	5	5120	5	0.00
16/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	569	1	569	1	0.00
16/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1265	1	1265	1	0.00
16/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	556	1	556	1	0.00
16/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	63	0	63	0	350.00
16/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	108	0	108	0	1,012.00
16/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1667	2	1667	2	0.00
16/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	562	1	562	1	0.00
16/03/2023	2030 On 02-November-23			Bond Future	10.35	91.7263	10.3518	91.7263	0.00
16/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5792	6	5792	6	0.00
16/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3557	4	3557	4	0.00
16/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3502	4	3502	4	0.00
16/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3530	4	3530	4	0.00
16/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1814	2	1814	2	800.00
16/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1041	1	1041	1	800.00
16/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4405	4	4405	4	0.00
16/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3009	3	3009	3	0.00
16/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1628	2	1628	2	0.00
16/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1642	2	1642	2	0.00
16/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1615	2	1615	2	0.00
16/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	849	1	849	1	800.00
16/03/2023	2030 On 01-February-24			Bond Future	10.45	89.6281	10.4524	89.6281	0.00
16/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5084	5	5084	5	0.00
16/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7290	7	7290	7	0.00
16/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1992	2	1992	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
16/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4943	5	4943	5	0.00
16/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5056	5	5056	5	0.00
16/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1225	1	1225	1	400.00
16/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5112	5	5112	5	0.00
16/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1751	2	1751	2	1,360.00
16/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3908	4	3908	4	0.00
16/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1475	1	1475	1	0.00
16/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	892	1	892	1	400.00
16/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4906	5	4906	5	0.00
16/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1496	1	1496	1	0.00
16/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1538	1	1538	1	1,360.00
16/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3565	3	3565	3	0.00
16/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1486	1	1486	1	0.00
16/03/2023	2030 On 02-May-24			Bond Future	10.58	91.4228	10.5833	91.4228	0.00
16/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1597	2	1597	2	0.00
16/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1568	2	1568	2	0.00
16/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1582	2	1582	2	0.00
16/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4643	5	4643	5	0.00
16/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4669	5	4669	5	0.00
16/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4617	4	4617	4	0.00
16/03/2023	2032 On 04-May-23			Bond Future	10.78	86.8245	10.7768	86.8245	172,546.00
16/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	33	0	33	0	6,500.00
16/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	98	0	98	0	730.00
16/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2005	2	2005	2	0.00
16/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1584	2	1584	2	0.00
16/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1615	2	1615	2	0.00
16/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	332	0	332	0	500.00
16/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	906	1	906	1	400.00
16/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	710	1	710	1	730.00
16/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1646	2	1646	2	0.00
16/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2211	2	2211	2	0.00
16/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1077	1	1077	1	0.00
16/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	23	0	23	0	500.00

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16/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3384	4	3384	4	400.00
16/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12209	12	12209	12	0.00
16/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	3	0	3	0	400.00
16/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4927	5	4927	5	0.00
16/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	786	1	786	1	730.00
16/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1072	1	1072	1	0.00
16/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1979	2	1979	2	0.00
16/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1709	2	1709	2	0.00
16/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2805	3	2805	3	0.00
16/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1092	1	1092	1	0.00
16/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1111	1	1111	1	0.00
16/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	879	1	879	1	13,000.00
16/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1520	1	1520	1	500.00
16/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4013	4	4013	4	0.00
16/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	433	0	433	0	0.00
16/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5191	5	5191	5	0.00
16/03/2023	2032 On 03-August-23			Bond Future	10.89	88.5570	10.8895	88.5570	2,600.00
16/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5103	5	5103	5	0.00
16/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5140	5	5140	5	0.00
16/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5176	5	5176	5	0.00
16/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5653	6	5653	6	5,000.00
16/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1101	1	1101	1	1,500.00
16/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	363	0	363	0	1,500.00
16/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7102	7	7102	7	0.00
16/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4099	4	4099	4	0.00
16/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	817	1	817	1	0.00
16/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	941	1	941	1	0.00
16/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	952	1	952	1	0.00
16/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	962	1	962	1	0.00
16/03/2023	2032 On 02-November-23			Bond Future	11.00	86.2137	10.9997	86.2137	0.00
16/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3613	4	3613	4	0.00
16/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3584	4	3584	4	0.00
16/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3641	4	3641	4	0.00

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16/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2485	2	2485	2	0.00
16/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2523	2	2523	2	0.00
16/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2504	2	2504	2	0.00
16/03/2023	2032 On 01-February-24			Bond Future	11.11	88.0064	11.1116	88.0064	0.00
16/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5474	6	5474	6	0.00
16/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8012	8	8012	8	0.00
16/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2534	3	2534	3	1,200.00
16/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5411	6	5411	6	0.00
16/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5443	6	5443	6	0.00
16/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1278	1	1278	1	1,200.00
16/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6714	7	6714	7	0.00
16/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2080	2	2080	2	0.00
16/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2094	2	2094	2	0.00
16/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4221	4	4221	4	0.00
16/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1240	1	1240	1	1,200.00
16/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2066	2	2066	2	0.00
16/03/2023	2032 On 02-May-24			Bond Future	11.25	85.6110	11.2456	85.6110	0.00
16/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2208	2	2208	2	0.00
16/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2189	2	2189	2	0.00
16/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2225	2	2225	2	0.00
16/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5468	5	5468	5	0.00
16/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5529	5	5529	5	0.00
16/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5499	5	5499	5	0.00
16/03/2023	2033 On 04-May-23			Bond Future	115.51	116.4147	115.5073	116.4147	1,540.00
16/03/2023	2033 On 03-August-23			Bond Future	117.84	118.7660	117.8396	118.7660	6,141.00
16/03/2023	2033 On 02-November-23			Bond Future	118.87	119.8194	118.8736	119.8194	0.00
16/03/2023	2033 On 01-February-24			Bond Future	121.37	122.3376	121.3719	122.3376	0.00
16/03/2023	2033 On 02-May-24			Bond Future	122.39	123.3735	122.3888	123.3735	0.00
16/03/2023	2037 On 04-May-23			Bond Future	11.73	80.9046	11.7256	80.9046	62,860.00
16/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	312	0	312	0	400.00
16/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	10217	11	10217	11	0.00
16/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	709	1	709	1	0.00
16/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	1837	2	1837	2	400.00

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16/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	241	0	241	0	703.00
16/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	674	1	674	1	0.00
16/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2367	3	2367	3	0.00
16/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	691	1	691	1	0.00
16/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	3087	3	3087	3	0.00
16/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	27	0	27	0	400.00
16/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	3129	3	3129	3	0.00
16/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4799	4	4799	4	0.00
16/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	4383	4	4383	4	0.00
16/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1532	1	1532	1	0.00
16/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	3046	3	3046	3	0.00
16/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	1172	1	1172	1	703.00
16/03/2023	2037 On 03-August-23			Bond Future	11.86	78.2615	11.8562	78.2615	74,072.00
16/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	3854	4	3854	4	0.00
16/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	318	0	318	0	1,800.00
16/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1018	1	1018	1	1,800.00
16/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	3821	4	3821	4	0.00
16/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	3788	4	3788	4	0.00
16/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2349	2	2349	2	0.00
16/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2329	2	2329	2	0.00
16/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5972	6	5972	6	0.00
16/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	9671	9	9671	9	0.00
16/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2308	2	2308	2	0.00
16/03/2023	2037 On 02-November-23			Bond Future	11.98	79.8676	11.9754	79.8676	0.00
16/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	2609	3	2609	3	0.00
16/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	2634	3	2634	3	0.00
16/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	2658	3	2658	3	0.00
16/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4973	5	4973	5	0.00
16/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4941	5	4941	5	0.00
16/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4908	5	4908	5	0.00
16/03/2023	2037 On 01-February-24			Bond Future	12.10	77.2725	12.0994	77.2725	0.00
16/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	4827	5	4827	5	0.00
16/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	4857	5	4857	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
16/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	4887	5	4887	5	0.00
16/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3671	4	3671	4	0.00
16/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3693	4	3693	4	0.00
16/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3715	4	3715	4	0.00
16/03/2023	2037 On 02-May-24			Bond Future	12.24	78.8189	12.2421	78.8189	0.00
16/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2594	3	2594	3	0.00
16/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	2634	3	2634	3	0.00
16/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	2614	3	2614	3	0.00
16/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6985	7	6985	7	0.00
16/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	7021	7	7021	7	0.00
16/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6948	7	6948	7	0.00
16/03/2023	2038 On 04-May-23			Bond Future	128.61	129.3734	128.6121	129.3734	4,625.00
16/03/2023	2038 On 03-August-23			Bond Future	129.26	130.0359	129.2586	130.0359	0.00
16/03/2023	2038 On 02-November-23			Bond Future	131.94	132.7341	131.9404	132.7341	0.00
16/03/2023	2038 On 01-February-24			Bond Future	132.71	133.5243	132.7140	133.5243	0.00
16/03/2023	2038 On 02-May-24			Bond Future	135.41	136.2316	135.4055	136.2316	0.00
16/03/2023	2040 On 04-May-23			Bond Future	11.90	81.6923	11.8951	81.6923	52,075.00
16/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	4	0	4	0	388.00
16/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	57	0	57	0	486.00
16/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	126	0	126	0	388.00
16/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	8617	9	8617	9	0.00
16/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	741	1	741	1	486.00
16/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2307	2	2307	2	0.00
16/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	190	0	190	0	684.00
16/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	618	1	618	1	0.00
16/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	635	1	635	1	0.00
16/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5405	6	5405	6	0.00
16/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	652	1	652	1	0.00
16/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	3521	3	3521	3	0.00
16/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1386	1	1386	1	684.00
16/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	365	0	365	0	388.00
16/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	93	0	93	0	486.00
16/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	7560	7	7560	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
16/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	3568	4	3568	4	0.00
16/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	3615	4	3615	4	0.00
16/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	5659	6	5659	6	0.00
16/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	3294	3	3294	3	0.00
16/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	6332	6	6332	6	0.00
16/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	11510	11	11510	11	0.00
16/03/2023	2040 On 03-August-23			Bond Future	12.02	78.8144	12.0250	78.8144	99,565.00
16/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	3889	4	3889	4	0.00
16/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	3855	4	3855	4	0.00
16/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	3923	4	3923	4	0.00
16/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2730	3	2730	3	0.00
16/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2777	3	2777	3	0.00
16/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2754	3	2754	3	0.00
16/03/2023	2040 On 02-November-23			Bond Future	12.14	80.4320	12.1435	80.4320	0.00
16/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2506	3	2506	3	0.00
16/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2482	3	2482	3	0.00
16/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2458	3	2458	3	0.00
16/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5830	6	5830	6	0.00
16/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5755	6	5755	6	0.00
16/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5792	6	5792	6	0.00
16/03/2023	2040 On 01-February-24			Bond Future	12.27	77.5982	12.2665	77.5982	6.00
16/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	4708	5	4708	5	0.00
16/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	4677	5	4677	5	0.00
16/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	4646	5	4646	5	0.00
16/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4286	4	4286	4	0.00
16/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4261	4	4261	4	0.00
16/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4235	4	4235	4	0.00
16/03/2023	2040 On 02-May-24			Bond Future	12.41	79.1509	12.4069	79.1509	0.00
16/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	2640	3	2640	3	0.00
16/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2597	3	2597	3	0.00
16/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2618	3	2618	3	0.00
16/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	7235	7	7235	7	0.00
16/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	7315	7	7315	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
16/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	7275	7	7275	7	0.00
16/03/2023	2044 On 04-May-23			Bond Future	12.01	77.6344	12.0085	77.6344	62,354.00
16/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	516	1	516	1	0.00
16/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1128	1	1128	1	0.00
16/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	1821	2	1821	2	0.00
16/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	2683	3	2683	3	0.00
16/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	488	1	488	1	0.00
16/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	502	1	502	1	0.00
16/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	4178	4	4178	4	0.00
16/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2708	3	2708	3	4,423.00
16/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	4229	4	4229	4	0.00
16/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	1257	1	1257	1	1,798.00
16/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1872	2	1872	2	4,423.00
16/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	4128	4	4128	4	0.00
16/03/2023	2044 On 03-August-23			Bond Future	12.14	74.8009	12.1354	74.8009	21,473.00
16/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3386	3	3386	3	0.00
16/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2172	2	2172	2	0.00
16/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	2863	3	2863	3	0.00
16/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3354	3	3354	3	0.00
16/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3322	3	3322	3	0.00
16/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	3236	3	3236	3	0.00
16/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	3209	3	3209	3	0.00
16/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3668	4	3668	4	4,754.00
16/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4502	5	4502	5	3,076.00
16/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	3182	3	3182	3	0.00
16/03/2023	2044 On 02-November-23			Bond Future	12.25	76.3361	12.2512	76.3361	0.00
16/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2272	2	2272	2	0.00
16/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2249	2	2249	2	0.00
16/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2295	2	2295	2	0.00
16/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6427	6	6427	6	0.00
16/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6509	7	6509	7	0.00
16/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6468	6	6468	6	0.00
16/03/2023	2044 On 01-February-24			Bond Future	12.37	73.5423	12.3712	73.5423	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
16/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4234	4	4234	4	0.00
16/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4205	4	4205	4	0.00
16/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4264	4	4264	4	0.00
16/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4729	5	4729	5	0.00
16/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4786	5	4786	5	0.00
16/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4757	5	4757	5	0.00
16/03/2023	2044 On 02-May-24			Bond Future	12.51	75.0137	12.5074	75.0137	0.00
16/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	2637	3	2637	3	0.00
16/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	2616	3	2616	3	0.00
16/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	2658	3	2658	3	0.00
16/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7607	8	7607	8	0.00
16/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7690	8	7690	8	0.00
16/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7649	8	7649	8	0.00
16/03/2023	2046 On 04-May-23			Bond Future	112.14	113.1594	112.1437	113.1594	17,308.00
16/03/2023	2046 On 03-August-23			Bond Future	114.41	115.4449	114.4082	115.4449	0.00
16/03/2023	2046 On 02-November-23			Bond Future	114.71	115.7647	114.7062	115.7647	0.00
16/03/2023	2046 On 01-February-24			Bond Future	117.12	118.1978	117.1168	118.1978	0.00
16/03/2023	2046 On 02-May-24			Bond Future	117.37	118.4715	117.3693	118.4715	0.00
16/03/2023	2050 On 04-May-23			Bond Future	114.80	116.3126	114.7975	116.3126	13,316.00
16/03/2023	2050 On 03-August-23			Bond Future	114.94	116.4897	114.9434	116.4897	0.00
16/03/2023	2050 On 02-November-23			Bond Future	117.33	118.9069	117.3284	118.9069	0.00
16/03/2023	2050 On 01-February-24			Bond Future	117.57	119.1787	117.5670	119.1787	0.00
16/03/2023	2050 On 02-May-24			Bond Future	119.95	121.5950	119.9512	121.5950	0.00
16/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	AL37 On 04-May-23			Index Future	879.05	880.1430	879.0490	880.1430	0.00
16/03/2023	AL37 On 03-August-23			Index Future	896.59	897.7050	896.5860	897.7050	0.00
16/03/2023	AL37 On 02-November-23			Index Future	914.98	916.1210	914.9770	916.1210	0.00
16/03/2023	AL37 On 01-February-24			Index Future	934.00	935.1690	934.0020	935.1690	0.00
16/03/2023	AL37 On 02-May-24			Index Future	952.76	953.9450	952.7570	953.9450	0.00
16/03/2023	AL7T On 04-May-23			Index Future	1003.04	1004.7920	1003.0380	1004.7920	0.00
16/03/2023	AL7T On 03-August-23			Index Future	1023.05	1024.8400	1023.0490	1024.8400	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
16/03/2023	AL7T On 02-November-23			Index Future	1044.04	1045.8640	1044.0350	1045.8640	0.00
16/03/2023	AL7T On 01-February-24			Index Future	1065.74	1067.6100	1065.7430	1067.6100	0.00
16/03/2023	AL7T On 02-May-24			Index Future	1087.14	1089.0460	1087.1440	1089.0460	0.00
16/03/2023	ALBI On 04-May-23			Index Future	878.75	880.1200	878.7530	880.1200	100.00
16/03/2023	ALBI On 03-August-23			Index Future	896.29	897.6810	896.2850	897.6810	0.00
16/03/2023	ALBI On 02-November-23			Index Future	914.67	916.0960	914.6700	916.0960	0.00
16/03/2023	ALBI On 01-February-24			Index Future	933.69	935.1440	933.6880	935.1440	0.00
16/03/2023	ALBI On 02-May-24			Index Future	952.44	953.9200	952.4380	953.9200	0.00
16/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	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
16/03/2023	ES33 On 04-May-23			Bond Future	12.21	73.9302	12.2117	73.9302	0.00
16/03/2023	ES33 On 03-August-23			Bond Future	12.37	75.4234	12.3653	75.4234	350.00
16/03/2023	ES33 On 02-November-23			Bond Future	12.52	73.1933	12.5209	73.1933	0.00
16/03/2023	ES33 On 01-February-24			Bond Future	12.68	74.7315	12.6841	74.7315	0.00
16/03/2023	ES33 On 02-May-24			Bond Future	12.87	72.4500	12.8660	72.4500	0.00
16/03/2023	ES42 On 04-May-23			Bond Future	12.65	70.7497	12.6452	70.7497	0.00
16/03/2023	ES42 On 03-August-23			Bond Future	12.79	72.1790	12.7883	72.1790	4,000.00
16/03/2023	ES42 On 02-November-23			Bond Future	12.93	69.4143	12.9332	69.4143	0.00
16/03/2023	ES42 On 01-February-24			Bond Future	13.08	70.8731	13.0774	70.8731	0.00
16/03/2023	ES42 On 02-May-24			Bond Future	13.24	68.0465	13.2420	68.0465	0.00
16/03/2023	GOVI On 04-May-23			GOVI	866.12	867.5350	866.1240	867.5350	840.00
16/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	132440	15	132440	15	0.00
16/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	132540	15	132540	15	0.00
16/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	132640	15	132640	15	0.00
16/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 03-August-23			GOVI	883.40	884.8450	883.4040	884.8450	0.00
16/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	461740	48	461740	48	0.00
16/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	461940	48	461940	48	0.00
16/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	461840	48	461840	48	0.00
16/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-November-23			GOVI	901.53	902.9970	901.5250	902.9970	0.00
16/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	157250	17	157250	17	0.00
16/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	157150	17	157150	17	0.00
16/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	157050	17	157050	17	0.00
16/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 01-February-24			GOVI	920.27	921.7720	920.2700	921.7720	0.00
16/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	402900	42	402900	42	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
16/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	402800	42	402800	42	0.00
16/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	402700	42	402700	42	0.00
16/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24			GOVI	938.75	940.2800	938.7490	940.2800	0.00
16/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	122210	11	122210	11	0.00
16/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	122310	11	122310	11	0.00
16/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	122410	11	122410	11	0.00
16/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2023	IGOV On 04-May-23			Index Future	325.87	327.5190	325.8660	327.5190	654.00
16/03/2023	IGOV On 03-August-23			Index Future	332.45	334.1330	332.4470	334.1330	0.00
16/03/2023	IGOV On 02-November-23			Index Future	339.34	341.0660	339.3440	341.0660	0.00
16/03/2023	IGOV On 01-February-24			Index Future	346.48	348.2340	346.4760	348.2340	0.00
16/03/2023	IGOV On 02-May-24			Index Future	353.51	355.3010	353.5080	355.3010	0.00
16/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/03/2023	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
16/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.66	92.3650	7.6550	92.3650	0.00
16/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.67	92.3450	7.6700	92.3450	0.00
16/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.69	92.2850	7.6900	92.2850	0.00
16/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.70	92.2850	7.6950	92.2850	0.00
16/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
16/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.70	92.3000	7.6950	92.3000	75.00
16/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.66	92.3700	7.6550	92.3700	272.00
16/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.57	92.4400	7.5700	92.4400	0.00
16/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.45	92.5800	7.4500	92.5800	0.00
16/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.41	92.6200	7.4100	92.6200	68.00
16/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.35	92.6800	7.3500	92.6800	0.00
16/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.34	92.3900	7.3350	92.3900	0.00
16/03/2023	R035 On 04-May-23			Bond Future	11.41	85.5029	11.4103	85.5029	151,171.00
16/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	8	0	8	0	388.00
16/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	102	0	102	0	491.00
16/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	2988	3	2988	3	0.00
16/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3266	3	3266	3	0.00
16/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1124	1	1124	1	0.00
16/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9249	9	9249	9	0.00
16/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	5864	6	5864	6	0.00
16/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1077	1	1077	1	0.00
16/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1100	1	1100	1	0.00
16/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	200	0	200	0	388.00
16/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	760	1	760	1	770.00
16/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1008	1	1008	1	491.00
16/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	167	0	167	0	770.00
16/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	5234	5	5234	5	0.00
16/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2832	3	2832	3	0.00
16/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4961	5	4961	5	0.00
16/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	2209	2	2209	2	0.00
16/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	220	0	220	0	388.00
16/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	44	0	44	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
16/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2382	2	2382	2	0.00
16/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	725	1	725	1	770.00
16/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2277	2	2277	2	0.00
16/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	2243	2	2243	2	0.00
16/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	827	1	827	1	1,035.00
16/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5972	6	5972	6	0.00
16/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	9521	9	9521	9	0.00
16/03/2023	R035 On 03-August-23			Bond Future	11.53	87.2090	11.5311	87.2090	6,761.00
16/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4362	4	4362	4	0.00
16/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4398	4	4398	4	0.00
16/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4433	4	4433	4	0.00
16/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1892	2	1892	2	0.00
16/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1909	2	1909	2	0.00
16/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1927	2	1927	2	0.00
16/03/2023	R035 On 02-November-23			Bond Future	11.65	84.4931	11.6530	84.4931	6.00
16/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3044	3	3044	3	0.00
16/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1329	1	1329	1	400.00
16/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	7737	8	7737	8	0.00
16/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	2991	3	2991	3	0.00
16/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3017	3	3017	3	0.00
16/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2280	2	2280	2	400.00
16/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	4296	4	4296	4	0.00
16/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4326	4	4326	4	0.00
16/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1580	2	1580	2	400.00
16/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	7217	7	7217	7	0.00
16/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	5248	5	5248	5	0.00
16/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	4267	4	4267	4	0.00
16/03/2023	R035 On 01-February-24			Bond Future	11.78	86.2500	11.7806	86.2500	0.00
16/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	9818	10	9818	10	0.00
16/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2519	3	2519	3	400.00
16/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5373	5	5373	5	0.00
16/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5436	5	5436	5	0.00
16/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5404	5	5404	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
16/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1619	2	1619	2	400.00
16/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	8131	8	8131	8	0.00
16/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	6141	6	6141	6	0.00
16/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3266	3	3266	3	0.00
16/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3286	3	3286	3	0.00
16/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3247	3	3247	3	0.00
16/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1526	2	1526	2	400.00
16/03/2023	R035 On 02-May-24			Bond Future	11.92	83.4718	11.9180	83.4718	0.00
16/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	2761	3	2761	3	0.00
16/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	2719	3	2719	3	0.00
16/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	2740	3	2740	3	0.00
16/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6602	7	6602	7	0.00
16/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6637	7	6637	7	0.00
16/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6567	7	6567	7	0.00
16/03/2023	R186 On 04-May-23			Bond Future	8.46	110.3037	8.4584	110.3037	96,951.00
16/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	495	1	495	1	200.00
16/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1419	1	1419	1	0.00
16/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1443	1	1443	1	0.00
16/03/2023	R186 On 04-May-23		Call	Bond Future	10241	10	10241	10	0.00
16/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1468	2	1468	2	0.00
16/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	269	0	269	0	0.00
16/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	262	0	262	0	0.00
16/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	276	0	276	0	0.00
16/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	808	1	808	1	200.00
16/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
16/03/2023	R186 On 03-August-23			Bond Future	8.49	107.1997	8.4915	107.1997	0.00
16/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3897	4	3897	4	0.00
16/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3846	4	3846	4	0.00
16/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3871	4	3871	4	0.00
16/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	228	0	228	0	0.00
16/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	231	0	231	0	0.00
16/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	225	0	225	0	0.00
16/03/2023	R186 On 02-November-23			Bond Future	8.51	109.3994	8.5060	109.3994	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
16/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5412	5	5412	5	0.00
16/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3073	3	3073	3	0.00
16/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3052	3	3052	3	0.00
16/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3094	3	3094	3	0.00
16/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2582	3	2582	3	1,715.00
16/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	643	1	643	1	0.00
16/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	655	1	655	1	0.00
16/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	649	1	649	1	0.00
16/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	809	1	809	1	0.00
16/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	250	0	250	0	1,715.00
16/03/2023	R186 On 01-February-24			Bond Future	8.51	106.3678	8.5116	106.3678	0.00
16/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3326	3	3326	3	0.00
16/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3287	3	3287	3	0.00
16/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3306	3	3306	3	0.00
16/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	763	1	763	1	0.00
16/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	774	1	774	1	0.00
16/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	769	1	769	1	0.00
16/03/2023	R186 On 02-May-24			Bond Future	8.55	108.4983	8.5521	108.4983	0.00
16/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	969	1	969	1	0.00
16/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	979	1	979	1	0.00
16/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	989	1	989	1	0.00
16/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2286	2	2286	2	0.00
16/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2300	2	2300	2	0.00
16/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2314	2	2314	2	0.00
16/03/2023	R197 On 04-May-23			Bond Future	336.35	336.3495	336.3497	336.3495	309.00
16/03/2023	R197 On 03-August-23			Bond Future	334.10	334.1021	334.1006	334.1021	0.00
16/03/2023	R197 On 02-November-23			Bond Future	341.03	341.0349	341.0326	341.0349	0.00
16/03/2023	R202 On 04-May-23			Bond Future	252.62	252.5981	252.6151	252.5981	4,960.00
16/03/2023	R202 On 03-August-23			Bond Future	252.91	252.8979	252.9140	252.8979	460.00
16/03/2023	R202 On 02-November-23			Bond Future	258.16	258.1455	258.1613	258.1455	0.00
16/03/2023	R202 On 01-February-24			Bond Future	258.66	258.6468	258.6630	258.6468	0.00
16/03/2023	R202 On 02-May-24			Bond Future	263.91	263.8911	263.9090	263.8911	0.00
16/03/2023	R209 On 04-May-23			Bond Future	11.44	66.2072	11.4394	66.2072	19,602.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	547	1	547	1	1,250.00
16/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1599	2	1599	2	2,250.00
16/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5163	5	5163	5	0.00
16/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	722	1	722	1	0.00
16/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	12	0	12	0	500.00
16/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	109	0	109	0	4,500.00
16/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	688	1	688	1	0.00
16/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	705	1	705	1	0.00
16/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2418	2	2418	2	0.00
16/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2453	2	2453	2	0.00
16/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	5007	5	5007	5	0.00
16/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1300	1	1300	1	0.00
16/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7726	8	7726	8	0.00
16/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2384	2	2384	2	0.00
16/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	188	0	188	0	9,750.00
16/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2777	3	2777	3	8,250.00
16/03/2023	R209 On 03-August-23			Bond Future	11.55	67.5283	11.5485	67.5283	1,690.00
16/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	3686	4	3686	4	0.00
16/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	863	1	863	1	1,800.00
16/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	3625	4	3625	4	0.00
16/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	3655	4	3655	4	0.00
16/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	265	0	265	0	1,800.00
16/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	8473	8	8473	8	0.00
16/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1766	2	1766	2	0.00
16/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	5194	5	5194	5	0.00
16/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1800	2	1800	2	0.00
16/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1783	2	1783	2	0.00
16/03/2023	R209 On 02-November-23			Bond Future	11.66	65.7621	11.6551	65.7621	741.00
16/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2487	3	2487	3	0.00
16/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2442	3	2442	3	0.00
16/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2464	3	2464	3	0.00
16/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	4004	4	4004	4	0.00
16/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	4031	4	4031	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
16/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3977	4	3977	4	0.00
16/03/2023	R209 On 01-February-24			Bond Future	11.76	67.1295	11.7624	67.1295	0.00
16/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	4620	5	4620	5	0.00
16/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	4647	5	4647	5	0.00
16/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	4675	5	4675	5	0.00
16/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2921	3	2921	3	0.00
16/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2939	3	2939	3	0.00
16/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2957	3	2957	3	0.00
16/03/2023	R209 On 02-May-24			Bond Future	11.89	65.3240	11.8857	65.3240	0.00
16/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2474	3	2474	3	0.00
16/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2437	2	2437	2	0.00
16/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2455	3	2455	3	0.00
16/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5858	6	5858	6	0.00
16/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5889	6	5889	6	0.00
16/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5826	6	5826	6	0.00
16/03/2023	R210 On 04-May-23			Bond Future	224.41	224.4526	224.4067	224.4526	386.00
16/03/2023	R210 On 03-August-23			Bond Future	228.94	228.9860	228.9380	228.9860	300.00
16/03/2023	R210 On 02-November-23			Bond Future	230.54	230.5906	230.5412	230.5906	0.00
16/03/2023	R210 On 01-February-24			Bond Future	235.39	235.4370	235.3864	235.4370	0.00
16/03/2023	R210 On 02-May-24			Bond Future	236.94	236.9936	236.9433	236.9936	0.00
16/03/2023	R213 On 04-May-23			Bond Future	10.54	82.9658	10.5386	82.9658	33,972.00
16/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1702	2	1702	2	0.00
16/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1732	2	1732	2	0.00
16/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1762	2	1762	2	0.00
16/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	798	1	798	1	0.00
16/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	813	1	813	1	0.00
16/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	828	1	828	1	0.00
16/03/2023	R213 On 03-August-23			Bond Future	10.64	84.6212	10.6449	84.6212	0.00
16/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4903	5	4903	5	0.00
16/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4937	5	4937	5	0.00
16/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4971	5	4971	5	0.00
16/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	712	1	712	1	0.00
16/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	704	1	704	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
16/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	720	1	720	1	0.00
16/03/2023	R213 On 02-November-23			Bond Future	10.75	82.8039	10.7529	82.8039	3,702.00
16/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3507	4	3507	4	0.00
16/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3534	4	3534	4	0.00
16/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3561	4	3561	4	0.00
16/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1935	2	1935	2	0.00
16/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1950	2	1950	2	0.00
16/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1966	2	1966	2	0.00
16/03/2023	R213 On 01-February-24			Bond Future	10.87	84.5256	10.8669	84.5256	0.00
16/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5165	5	5165	5	0.00
16/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5107	5	5107	5	0.00
16/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5136	5	5136	5	0.00
16/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1650	2	1650	2	0.00
16/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1662	2	1662	2	0.00
16/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1639	2	1639	2	0.00
16/03/2023	R213 On 02-May-24			Bond Future	10.99	82.6657	10.9945	82.6657	0.00
16/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1851	2	1851	2	0.00
16/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1867	2	1867	2	0.00
16/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1883	2	1883	2	0.00
16/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4817	5	4817	5	0.00
16/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4844	5	4844	5	0.00
16/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4872	5	4872	5	0.00
16/03/2023	R214 On 04-May-23			Bond Future	11.72	62.5332	11.7228	62.5332	17,989.00
16/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	749	1	749	1	0.00
16/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	714	1	714	1	0.00
16/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	731	1	731	1	0.00
16/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2571	3	2571	3	0.00
16/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2607	3	2607	3	0.00
16/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2535	3	2535	3	0.00
16/03/2023	R214 On 03-August-23			Bond Future	11.83	63.7809	11.8295	63.7809	2,980.00
16/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	3630	4	3630	4	0.00
16/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3570	4	3570	4	0.00
16/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3599	4	3599	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
16/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	2023	2	2023	2	0.00
16/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	2041	2	2041	2	0.00
16/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	2005	2	2005	2	0.00
16/03/2023	R214 On 02-November-23			Bond Future	11.94	61.7899	11.9362	61.7899	0.00
16/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2237	2	2237	2	0.00
16/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2280	2	2280	2	0.00
16/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2258	2	2258	2	0.00
16/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4720	5	4720	5	0.00
16/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4689	5	4689	5	0.00
16/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4658	5	4658	5	0.00
16/03/2023	R214 On 01-February-24			Bond Future	12.05	63.0748	12.0466	63.0748	0.00
16/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4023	4	4023	4	0.00
16/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4050	4	4050	4	0.00
16/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4077	4	4077	4	0.00
16/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3528	4	3528	4	0.00
16/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3549	4	3549	4	0.00
16/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3570	4	3570	4	0.00
16/03/2023	R214 On 02-May-24			Bond Future	12.16	61.0382	12.1634	61.0382	0.00
16/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2420	2	2420	2	0.00
16/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2401	2	2401	2	0.00
16/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2382	2	2382	2	0.00
16/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5915	6	5915	6	0.00
16/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5882	6	5882	6	0.00
16/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5849	6	5849	6	0.00
16/03/2023	R248 On 04-May-23			Bond Future	11.89	76.8033	11.8858	76.8033	242,507.00
16/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	563	1	563	1	0.00
16/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	547	1	547	1	0.00
16/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	16	0	16	0	1,500.00
16/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	272	0	272	0	1,500.00
16/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	578	1	578	1	0.00
16/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	4032	4	4032	4	0.00
16/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	10315	10	10315	10	0.00
16/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	4135	4	4135	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
16/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	4083	4	4083	4	0.00
16/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	5433	5	5433	5	0.00
16/03/2023	R248 On 03-August-23			Bond Future	12.00	78.3358	11.9985	78.3358	0.00
16/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	3758	4	3758	4	0.00
16/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	3724	4	3724	4	0.00
16/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	3792	4	3792	4	0.00
16/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	3118	3	3118	3	0.00
16/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	3171	3	3171	3	0.00
16/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	3144	3	3144	3	0.00
16/03/2023	R248 On 02-November-23			Bond Future	12.11	75.5013	12.1113	75.5013	0.00
16/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2540	3	2540	3	0.00
16/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2516	3	2516	3	0.00
16/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2491	3	2491	3	0.00
16/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6434	6	6434	6	0.00
16/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6516	6	6516	6	0.00
16/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6475	6	6475	6	0.00
16/03/2023	R248 On 01-February-24			Bond Future	12.23	77.0712	12.2283	77.0712	13,000.00
16/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4479	5	4479	5	0.00
16/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4449	4	4449	4	0.00
16/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4418	4	4418	4	0.00
16/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4941	5	4941	5	0.00
16/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4912	5	4912	5	0.00
16/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4884	5	4884	5	0.00
16/03/2023	R248 On 02-May-24			Bond Future	12.35	74.1723	12.3518	74.1723	0.00
16/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	2679	3	2679	3	0.00
16/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	2658	3	2658	3	0.00
16/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	2636	3	2636	3	0.00
16/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	8048	8	8048	8	0.00
16/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	8136	8	8136	8	0.00
16/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	8092	8	8092	8	0.00