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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
20/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	2025 On 04-May-23			Bond Future	169.26	169.2630	169.2633	169.2630	5,381.00
20/03/2023	2025 On 03-August-23			Bond Future	170.95	170.9516	170.9513	170.9516	214.00
20/03/2023	2025 On 02-November-23			Bond Future	174.46	174.4589	174.4586	174.4589	0.00
20/03/2023	2025 On 01-February-24			Bond Future	176.33	176.3305	176.3303	176.3305	0.00
20/03/2023	2025 On 02-May-24			Bond Future	179.92	179.9172	179.9174	179.9172	0.00
20/03/2023	2029 On 04-May-23			Bond Future	121.51	121.7823	121.5134	121.7823	2,115.00
20/03/2023	2029 On 03-August-23			Bond Future	123.97	124.2446	123.9699	124.2446	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
20/03/2023	2029 On 02-November-23			Bond Future	125.19	125.4733	125.1928	125.4733	0.00
20/03/2023	2029 On 01-February-24			Bond Future	127.81	128.0964	127.8101	128.0964	0.00
20/03/2023	2029 On 02-May-24			Bond Future	129.06	129.3524	129.0607	129.3524	0.00
20/03/2023	2030 On 04-May-23			Bond Future	9.99	92.1380	9.9897	92.1380	87,595.00
20/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	267	0	267	0	150.00
20/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8710	8	8710	8	0.00
20/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10506	10	10506	10	0.00
20/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10776	10	10776	10	0.00
20/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3184	3	3184	3	350.00
20/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7035	7	7035	7	0.00
20/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2776	2	2776	2	0.00
20/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	11	0	11	0	388.00
20/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	386	0	386	0	479.00
20/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5908	6	5908	6	0.00
20/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2703	2	2703	2	0.00
20/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2740	2	2740	2	0.00
20/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	570	0	570	0	388.00
20/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2347	2	2347	2	479.00
20/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1057	1	1057	1	1,080.00
20/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1010	1	1010	1	0.00
20/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	428	1	428	1	0.00
20/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1524	2	1524	2	0.00
20/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	338	0	338	0	0.00
20/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	345	0	345	0	0.00
20/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	54	0	54	0	150.00
20/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1846	2	1846	2	0.00
20/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4484	5	4484	5	0.00
20/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2143	3	2143	3	0.00
20/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	331	0	331	0	0.00
20/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	28	0	28	0	388.00
20/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	260	0	260	0	0.00
20/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	2	0	2	0	350.00
20/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	3	0	3	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
20/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	10	0	10	0	1,080.00
20/03/2023	2030 On 03-August-23			Bond Future	10.09	89.9715	10.0905	89.9715	11,931.00
20/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5811	5	5811	5	0.00
20/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10247	10	10247	10	0.00
20/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11330	11	11330	11	0.00
20/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5776	5	5776	5	0.00
20/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2755	3	2755	3	1,012.00
20/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3473	3	3473	3	350.00
20/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5741	5	5741	5	0.00
20/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	470	1	470	1	0.00
20/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1063	1	1063	1	0.00
20/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	459	1	459	1	0.00
20/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	50	0	50	0	350.00
20/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	87	0	87	0	1,012.00
20/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1412	2	1412	2	0.00
20/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	465	1	465	1	0.00
20/03/2023	2030 On 02-November-23			Bond Future	10.18	91.7963	10.1830	91.7963	0.00
20/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6460	6	6460	6	0.00
20/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4150	4	4150	4	0.00
20/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4093	4	4093	4	0.00
20/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4122	4	4122	4	0.00
20/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2261	2	2261	2	800.00
20/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1359	1	1359	1	800.00
20/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4010	4	4010	4	0.00
20/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2743	3	2743	3	0.00
20/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1508	2	1508	2	0.00
20/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1520	2	1520	2	0.00
20/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1495	2	1495	2	0.00
20/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	803	1	803	1	800.00
20/03/2023	2030 On 01-February-24			Bond Future	10.28	89.6894	10.2768	89.6894	0.00
20/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5634	5	5634	5	0.00
20/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7904	8	7904	8	0.00
20/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2358	2	2358	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
20/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5488	5	5488	5	0.00
20/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5605	5	5605	5	0.00
20/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1503	1	1503	1	400.00
20/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5664	5	5664	5	0.00
20/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2092	2	2092	2	1,360.00
20/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3531	4	3531	4	0.00
20/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1309	1	1309	1	0.00
20/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	788	1	788	1	400.00
20/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4467	5	4467	5	0.00
20/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1328	1	1328	1	0.00
20/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1365	2	1365	2	1,360.00
20/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3213	3	3213	3	0.00
20/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1318	1	1318	1	0.00
20/03/2023	2030 On 02-May-24			Bond Future	10.40	91.4912	10.3963	91.4912	0.00
20/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1943	2	1943	2	0.00
20/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1910	2	1910	2	0.00
20/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1927	2	1927	2	0.00
20/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4250	5	4250	5	0.00
20/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4274	5	4274	5	0.00
20/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4225	5	4225	5	0.00
20/03/2023	2032 On 04-May-23			Bond Future	10.60	86.9785	10.5955	86.9785	171,967.00
20/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	53	0	53	0	6,500.00
20/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	163	0	163	0	730.00
20/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2619	2	2619	2	0.00
20/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	2131	2	2131	2	0.00
20/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2167	2	2167	2	0.00
20/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	528	0	528	0	500.00
20/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1304	1	1304	1	400.00
20/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	1050	1	1050	1	730.00
20/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2204	2	2204	2	0.00
20/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2854	2	2854	2	0.00
20/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1518	1	1518	1	0.00
20/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	36	0	36	0	500.00

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20/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	4142	4	4142	4	400.00
20/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	13138	13	13138	13	0.00
20/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	1	0	400.00
20/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4017	5	4017	5	0.00
20/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	498	1	498	1	730.00
20/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	700	1	700	1	0.00
20/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1389	2	1389	2	0.00
20/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1177	2	1177	2	0.00
20/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2071	3	2071	3	0.00
20/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	714	1	714	1	0.00
20/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	729	1	729	1	0.00
20/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	563	1	563	1	13,000.00
20/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1032	1	1032	1	500.00
20/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3148	4	3148	4	0.00
20/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	262	0	262	0	0.00
20/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4274	5	4274	5	0.00
20/03/2023	2032 On 03-August-23			Bond Future	10.70	88.7158	10.6997	88.7158	2,686.00
20/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5852	5	5852	5	0.00
20/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5890	5	5890	5	0.00
20/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5928	5	5928	5	0.00
20/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6428	6	6428	6	5,000.00
20/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1441	1	1441	1	1,500.00
20/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	516	0	516	0	1,500.00
20/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6305	7	6305	7	0.00
20/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3489	4	3489	4	0.00
20/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	642	1	642	1	0.00
20/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	743	1	743	1	0.00
20/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	752	1	752	1	0.00
20/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	760	1	760	1	0.00
20/03/2023	2032 On 02-November-23			Bond Future	10.81	86.3552	10.8056	86.3552	0.00
20/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4237	4	4237	4	0.00
20/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4206	4	4206	4	0.00
20/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4267	4	4267	4	0.00

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20/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2162	2	2162	2	0.00
20/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2196	2	2196	2	0.00
20/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2179	2	2179	2	0.00
20/03/2023	2032 On 01-February-24			Bond Future	10.91	88.1411	10.9106	88.1411	0.00
20/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6226	6	6226	6	0.00
20/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8851	8	8851	8	0.00
20/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	3061	3	3061	3	1,200.00
20/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	6161	6	6161	6	0.00
20/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6193	6	6193	6	0.00
20/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1572	1	1572	1	1,200.00
20/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6048	6	6048	6	0.00
20/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1872	2	1872	2	0.00
20/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1884	2	1884	2	0.00
20/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3790	4	3790	4	0.00
20/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1120	1	1120	1	1,200.00
20/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1859	2	1859	2	0.00
20/03/2023	2032 On 02-May-24			Bond Future	11.03	85.7541	11.0340	85.7541	0.00
20/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2608	2	2608	2	0.00
20/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2588	2	2588	2	0.00
20/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2628	2	2628	2	0.00
20/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	4887	5	4887	5	0.00
20/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	4944	5	4944	5	0.00
20/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	4915	5	4915	5	0.00
20/03/2023	2033 On 04-May-23			Bond Future	115.41	115.4098	115.4137	115.4098	1,540.00
20/03/2023	2033 On 03-August-23			Bond Future	117.75	117.7432	117.7469	117.7432	6,141.00
20/03/2023	2033 On 02-November-23			Bond Future	118.75	118.7485	118.7522	118.7485	0.00
20/03/2023	2033 On 01-February-24			Bond Future	121.23	121.2310	121.2348	121.2310	0.00
20/03/2023	2033 On 02-May-24			Bond Future	122.26	122.2531	122.2572	122.2531	0.00
20/03/2023	2037 On 04-May-23			Bond Future	11.49	81.2489	11.4933	81.2489	62,860.00
20/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	519	0	519	0	400.00
20/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11526	11	11526	11	0.00
20/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1085	1	1085	1	0.00
20/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2544	2	2544	2	400.00

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20/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	409	0	409	0	703.00
20/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1036	1	1036	1	0.00
20/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3183	3	3183	3	0.00
20/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1060	1	1060	1	0.00
20/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2130	3	2130	3	0.00
20/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	10	0	10	0	400.00
20/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2165	3	2165	3	0.00
20/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3642	4	3642	4	0.00
20/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3263	4	3263	4	0.00
20/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	912	1	912	1	0.00
20/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2096	3	2096	3	0.00
20/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	662	1	662	1	703.00
20/03/2023	2037 On 03-August-23			Bond Future	11.61	78.6144	11.6144	78.6144	74,072.00
20/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4722	4	4722	4	0.00
20/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	488	0	488	0	1,800.00
20/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1417	1	1417	1	1,800.00
20/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4685	4	4685	4	0.00
20/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4649	4	4649	4	0.00
20/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1856	2	1856	2	0.00
20/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1838	2	1838	2	0.00
20/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5017	5	5017	5	0.00
20/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8486	9	8486	9	0.00
20/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1821	2	1821	2	0.00
20/03/2023	2037 On 02-November-23			Bond Future	11.73	80.2089	11.7278	80.2089	0.00
20/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3200	3	3200	3	0.00
20/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3228	3	3228	3	0.00
20/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3256	3	3256	3	0.00
20/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4201	5	4201	5	0.00
20/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4171	5	4171	5	0.00
20/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4143	4	4143	4	0.00
20/03/2023	2037 On 01-February-24			Bond Future	11.84	77.6119	11.8436	77.6119	0.00
20/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5696	5	5696	5	0.00
20/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5729	5	5729	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
20/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5762	5	5762	5	0.00
20/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3163	3	3163	3	0.00
20/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3182	3	3182	3	0.00
20/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3202	3	3202	3	0.00
20/03/2023	2037 On 02-May-24			Bond Future	11.98	79.1703	11.9752	79.1703	0.00
20/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3163	3	3163	3	0.00
20/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3209	3	3209	3	0.00
20/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3186	3	3186	3	0.00
20/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6141	7	6141	7	0.00
20/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6175	7	6175	7	0.00
20/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6108	7	6108	7	0.00
20/03/2023	2038 On 04-May-23			Bond Future	128.47	128.4632	128.4680	128.4632	4,625.00
20/03/2023	2038 On 03-August-23			Bond Future	129.11	129.1100	129.1146	129.1100	0.00
20/03/2023	2038 On 02-November-23			Bond Future	131.76	131.7589	131.7635	131.7589	0.00
20/03/2023	2038 On 01-February-24			Bond Future	132.52	132.5159	132.5207	132.5159	0.00
20/03/2023	2038 On 02-May-24			Bond Future	135.22	135.2108	135.2159	135.2108	0.00
20/03/2023	2040 On 04-May-23			Bond Future	11.67	82.4599	11.6731	82.4599	52,075.00
20/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	10	0	10	0	388.00
20/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	114	0	114	0	486.00
20/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	223	0	223	0	388.00
20/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9909	9	9909	9	0.00
20/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1110	1	1110	1	486.00
20/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3088	3	3088	3	0.00
20/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	319	0	319	0	684.00
20/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	943	1	943	1	0.00
20/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	966	1	966	1	0.00
20/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6560	6	6560	6	0.00
20/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	989	1	989	1	0.00
20/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2509	3	2509	3	0.00
20/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	818	1	818	1	684.00
20/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	170	0	170	0	388.00
20/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	35	0	35	0	486.00
20/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6267	7	6267	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
20/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2549	3	2549	3	0.00
20/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2590	3	2590	3	0.00
20/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4438	5	4438	5	0.00
20/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2314	3	2314	3	0.00
20/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5079	6	5079	6	0.00
20/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10165	11	10165	11	0.00
20/03/2023	2040 On 03-August-23			Bond Future	11.79	79.5991	11.7939	79.5991	99,565.00
20/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4657	4	4657	4	0.00
20/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4619	4	4619	4	0.00
20/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4695	4	4695	4	0.00
20/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2123	2	2123	2	0.00
20/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2163	2	2163	2	0.00
20/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2143	2	2143	2	0.00
20/03/2023	2040 On 02-November-23			Bond Future	11.91	81.2137	11.9070	81.2137	0.00
20/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3077	3	3077	3	0.00
20/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3050	3	3050	3	0.00
20/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3023	3	3023	3	0.00
20/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5007	5	5007	5	0.00
20/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4938	5	4938	5	0.00
20/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4972	5	4972	5	0.00
20/03/2023	2040 On 01-February-24			Bond Future	12.02	78.3871	12.0225	78.3871	11.00
20/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5502	5	5502	5	0.00
20/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5468	5	5468	5	0.00
20/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5434	5	5434	5	0.00
20/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3667	4	3667	4	0.00
20/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3644	4	3644	4	0.00
20/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3621	4	3621	4	0.00
20/03/2023	2040 On 02-May-24			Bond Future	12.15	79.9608	12.1525	79.9608	0.00
20/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3217	3	3217	3	0.00
20/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3168	3	3168	3	0.00
20/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3192	3	3192	3	0.00
20/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6372	7	6372	7	0.00
20/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6445	7	6445	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
20/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6408	7	6408	7	0.00
20/03/2023	2044 On 04-May-23			Bond Future	11.80	78.4324	11.8019	78.4324	62,354.00
20/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	758	1	758	1	0.00
20/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1560	1	1560	1	0.00
20/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2420	2	2420	2	0.00
20/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3442	3	3442	3	0.00
20/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	720	1	720	1	0.00
20/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	739	1	739	1	0.00
20/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3158	4	3158	4	0.00
20/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1881	2	1881	2	4,423.00
20/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3204	4	3204	4	0.00
20/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	758	1	758	1	1,798.00
20/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1213	1	1213	1	4,423.00
20/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3112	3	3112	3	0.00
20/03/2023	2044 On 03-August-23			Bond Future	11.92	75.6164	11.9205	75.6164	21,473.00
20/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4031	4	4031	4	0.00
20/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2663	2	2663	2	0.00
20/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3446	3	3446	3	0.00
20/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3996	4	3996	4	0.00
20/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3961	4	3961	4	0.00
20/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2590	3	2590	3	0.00
20/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2566	3	2566	3	0.00
20/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2966	3	2966	3	4,754.00
20/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3708	4	3708	4	3,076.00
20/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2543	3	2543	3	0.00
20/03/2023	2044 On 02-November-23			Bond Future	12.03	77.1502	12.0313	77.1502	0.00
20/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2754	3	2754	3	0.00
20/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2729	3	2729	3	0.00
20/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2780	3	2780	3	0.00
20/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5619	6	5619	6	0.00
20/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5696	6	5696	6	0.00
20/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5657	6	5657	6	0.00
20/03/2023	2044 On 01-February-24			Bond Future	12.14	74.3648	12.1445	74.3648	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
20/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5010	5	5010	5	0.00
20/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4978	5	4978	5	0.00
20/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5043	5	5043	5	0.00
20/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4197	4	4197	4	0.00
20/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4247	4	4247	4	0.00
20/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4222	4	4222	4	0.00
20/03/2023	2044 On 02-May-24			Bond Future	12.27	75.8577	12.2711	75.8577	0.00
20/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3153	3	3153	3	0.00
20/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3129	3	3129	3	0.00
20/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3177	3	3177	3	0.00
20/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6784	7	6784	7	0.00
20/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6861	7	6861	7	0.00
20/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6822	7	6822	7	0.00
20/03/2023	2046 On 04-May-23			Bond Future	112.87	112.6854	112.8696	112.6854	17,308.00
20/03/2023	2046 On 03-August-23			Bond Future	115.15	114.9639	115.1514	114.9639	0.00
20/03/2023	2046 On 02-November-23			Bond Future	115.44	115.2478	115.4391	115.2478	0.00
20/03/2023	2046 On 01-February-24			Bond Future	117.85	117.6570	117.8523	117.6570	0.00
20/03/2023	2046 On 02-May-24			Bond Future	118.13	117.9288	118.1283	117.9288	0.00
20/03/2023	2050 On 04-May-23			Bond Future	114.81	114.8017	114.8059	114.8017	13,316.00
20/03/2023	2050 On 03-August-23			Bond Future	114.95	114.9506	114.9548	114.9506	0.00
20/03/2023	2050 On 02-November-23			Bond Future	117.31	117.3091	117.3133	117.3091	0.00
20/03/2023	2050 On 01-February-24			Bond Future	117.54	117.5363	117.5404	117.5363	0.00
20/03/2023	2050 On 02-May-24			Bond Future	119.93	119.9262	119.9308	119.9262	0.00
20/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	AL37 On 04-May-23			Index Future	883.62	880.6350	883.6150	880.6350	0.00
20/03/2023	AL37 On 03-August-23			Index Future	901.26	898.2280	901.2600	898.2280	0.00
20/03/2023	AL37 On 02-November-23			Index Future	919.54	916.4460	919.5390	916.4460	0.00
20/03/2023	AL37 On 01-February-24			Index Future	938.56	935.3990	938.5560	935.3990	0.00
20/03/2023	AL37 On 02-May-24			Index Future	957.46	954.2320	957.4590	954.2320	0.00
20/03/2023	AL7T On 04-May-23			Index Future	1014.67	1008.2650	1014.6740	1008.2650	0.00
20/03/2023	AL7T On 03-August-23			Index Future	1034.94	1028.4070	1034.9350	1028.4070	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
20/03/2023	AL7T On 02-November-23			Index Future	1055.93	1049.2650	1055.9250	1049.2650	0.00
20/03/2023	AL7T On 01-February-24			Index Future	1077.76	1070.9650	1077.7630	1070.9650	0.00
20/03/2023	AL7T On 02-May-24			Index Future	1099.47	1092.5280	1099.4690	1092.5280	0.00
20/03/2023	ALBI On 04-May-23			Index Future	889.01	884.2300	889.0080	884.2300	99.00
20/03/2023	ALBI On 03-August-23			Index Future	906.76	901.8950	906.7600	901.8950	0.00
20/03/2023	ALBI On 02-November-23			Index Future	925.15	920.1870	925.1510	920.1870	0.00
20/03/2023	ALBI On 01-February-24			Index Future	944.28	939.2180	944.2840	939.2180	0.00
20/03/2023	ALBI On 02-May-24			Index Future	963.30	958.1280	963.3020	958.1280	0.00
20/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2023	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
20/03/2023	ES33 On 04-May-23			Bond Future	12.01	74.3128	12.0093	74.3128	0.00
20/03/2023	ES33 On 03-August-23			Bond Future	12.15	75.8154	12.1540	75.8154	350.00
20/03/2023	ES33 On 02-November-23			Bond Future	12.30	73.5760	12.3044	73.5760	0.00
20/03/2023	ES33 On 01-February-24			Bond Future	12.46	75.1141	12.4599	75.1141	0.00
20/03/2023	ES33 On 02-May-24			Bond Future	12.63	72.8451	12.6308	72.8451	0.00
20/03/2023	ES42 On 04-May-23			Bond Future	12.44	71.4405	12.4428	71.4405	0.00
20/03/2023	ES42 On 03-August-23			Bond Future	12.58	72.8854	12.5777	72.8854	4,000.00
20/03/2023	ES42 On 02-November-23			Bond Future	12.72	70.1183	12.7173	70.1183	0.00
20/03/2023	ES42 On 01-February-24			Bond Future	12.85	71.5840	12.8544	71.5840	0.00
20/03/2023	ES42 On 02-May-24			Bond Future	13.01	68.7765	13.0089	68.7765	0.00
20/03/2023	GOVI On 04-May-23			GOVI	876.29	871.5320	876.2870	871.5320	840.00
20/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	234070	19	234070	19	0.00
20/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	234170	19	234170	19	0.00
20/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	234270	19	234270	19	0.00
20/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 03-August-23			GOVI	893.79	888.9430	893.7850	888.9430	0.00
20/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	565550	52	565550	52	0.00
20/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	565750	52	565750	52	0.00
20/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	565650	52	565650	52	0.00
20/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-November-23			GOVI	911.91	906.9730	911.9120	906.9730	0.00
20/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	261120	21	261120	21	0.00
20/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	261020	21	261020	21	0.00
20/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	260920	21	260920	21	0.00
20/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 01-February-24			GOVI	930.77	925.7300	930.7710	925.7300	0.00
20/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	507910	46	507910	46	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
20/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	507810	46	507810	46	0.00
20/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	507710	46	507710	46	0.00
20/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-May-24			GOVI	949.52	944.3690	949.5170	944.3690	0.00
20/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	14530	7	14530	7	0.00
20/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	14630	7	14630	7	0.00
20/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	14730	7	14730	7	0.00
20/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2023	IGOV On 04-May-23			Index Future	326.06	326.0060	326.0580	326.0060	654.00
20/03/2023	IGOV On 03-August-23			Index Future	332.65	332.5990	332.6480	332.5990	0.00
20/03/2023	IGOV On 02-November-23			Index Future	339.47	339.4220	339.4730	339.4220	0.00
20/03/2023	IGOV On 01-February-24			Index Future	346.57	346.5180	346.5700	346.5180	0.00
20/03/2023	IGOV On 02-May-24			Index Future	353.63	353.5700	353.6250	353.5700	0.00
20/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/03/2023	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
20/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.61	92.3500	7.6050	92.3500	0.00
20/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.61	92.3400	7.6100	92.3400	0.00
20/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.62	92.2950	7.6150	92.2950	0.00
20/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.60	92.2950	7.6000	92.2950	0.00
20/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.56	92.2900	7.5600	92.2900	0.00
20/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.55	92.3000	7.5450	92.3000	75.00
20/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.40	92.3700	7.4000	92.3700	272.00
20/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.29	92.4450	7.2850	92.4450	0.00
20/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.17	92.5600	7.1650	92.5600	0.00
20/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.06	92.5900	7.0600	92.5900	68.00
20/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.06	92.6550	7.0600	92.6550	0.00
20/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.28	92.6550	7.2750	92.6550	0.00
20/03/2023	R035 On 04-May-23			Bond Future	11.21	86.0478	11.2088	86.0478	151,336.00
20/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	17	0	17	0	388.00
20/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	170	0	170	0	491.00
20/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3775	3	3775	3	0.00
20/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4089	4	4089	4	0.00
20/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1558	1	1558	1	0.00
20/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10371	10	10371	10	0.00
20/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6894	6	6894	6	0.00
20/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1498	1	1498	1	0.00
20/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1528	1	1528	1	0.00
20/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	315	0	315	0	388.00
20/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1089	1	1089	1	770.00
20/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1410	1	1410	1	491.00
20/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	266	0	266	0	770.00
20/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4184	5	4184	5	0.00
20/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2010	2	2010	2	0.00
20/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3927	4	3927	4	0.00
20/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1494	2	1494	2	0.00
20/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	99	0	99	0	388.00
20/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	16	0	16	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
20/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1634	2	1634	2	0.00
20/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	398	1	398	1	770.00
20/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1549	2	1549	2	0.00
20/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1521	2	1521	2	0.00
20/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	464	1	464	1	1,035.00
20/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4891	5	4891	5	0.00
20/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8379	9	8379	9	0.00
20/03/2023	R035 On 03-August-23			Bond Future	11.32	87.7666	11.3211	87.7666	6,761.00
20/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5154	5	5154	5	0.00
20/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5192	5	5192	5	0.00
20/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5231	5	5231	5	0.00
20/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1515	2	1515	2	0.00
20/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1530	2	1530	2	0.00
20/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1545	2	1545	2	0.00
20/03/2023	R035 On 02-November-23			Bond Future	11.44	85.0420	11.4381	85.0420	6.00
20/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3594	3	3594	3	0.00
20/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1687	2	1687	2	400.00
20/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8620	8	8620	8	0.00
20/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3536	3	3536	3	0.00
20/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3565	3	3565	3	0.00
20/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2753	3	2753	3	400.00
20/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3665	4	3665	4	0.00
20/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3691	4	3691	4	0.00
20/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1285	1	1285	1	400.00
20/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6395	7	6395	7	0.00
20/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4541	5	4541	5	0.00
20/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3638	4	3638	4	0.00
20/03/2023	R035 On 01-February-24			Bond Future	11.56	86.8008	11.5584	86.8008	0.00
20/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10794	10	10794	10	0.00
20/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	3023	3	3023	3	400.00
20/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6136	6	6136	6	0.00
20/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6203	6	6203	6	0.00
20/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6170	6	6170	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
20/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1992	2	1992	2	400.00
20/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7310	8	7310	8	0.00
20/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5451	6	5451	6	0.00
20/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2838	3	2838	3	0.00
20/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2855	3	2855	3	0.00
20/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2820	3	2820	3	0.00
20/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1309	1	1309	1	400.00
20/03/2023	R035 On 02-May-24			Bond Future	11.69	84.0392	11.6856	84.0392	0.00
20/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3248	3	3248	3	0.00
20/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3202	3	3202	3	0.00
20/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3225	3	3225	3	0.00
20/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5864	6	5864	6	0.00
20/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5897	6	5897	6	0.00
20/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5832	6	5832	6	0.00
20/03/2023	R186 On 04-May-23			Bond Future	8.34	110.3425	8.3426	110.3425	100,415.00
20/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	765	1	765	1	200.00
20/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1782	2	1782	2	0.00
20/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1808	2	1808	2	0.00
20/03/2023	R186 On 04-May-23		Call	Bond Future	10610	10	10610	10	0.00
20/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1833	2	1833	2	0.00
20/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	264	0	264	0	0.00
20/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	258	0	258	0	0.00
20/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	270	0	270	0	0.00
20/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	710	1	710	1	200.00
20/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
20/03/2023	R186 On 03-August-23			Bond Future	8.36	107.2416	8.3646	107.2416	0.00
20/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4311	4	4311	4	0.00
20/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4260	4	4260	4	0.00
20/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4285	4	4285	4	0.00
20/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	263	0	263	0	0.00
20/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	266	0	266	0	0.00
20/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	259	0	259	0	0.00
20/03/2023	R186 On 02-November-23			Bond Future	8.38	109.4167	8.3762	109.4167	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
20/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5812	6	5812	6	0.00
20/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3481	3	3481	3	0.00
20/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3460	3	3460	3	0.00
20/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3502	3	3502	3	0.00
20/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2984	3	2984	3	1,715.00
20/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	689	1	689	1	0.00
20/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	701	1	701	1	0.00
20/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	695	1	695	1	0.00
20/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	848	1	848	1	0.00
20/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	288	0	288	0	1,715.00
20/03/2023	R186 On 01-February-24			Bond Future	8.37	106.3735	8.3734	106.3735	0.00
20/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3719	4	3719	4	0.00
20/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3680	3	3680	3	0.00
20/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3699	4	3699	4	0.00
20/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	799	1	799	1	0.00
20/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	810	1	810	1	0.00
20/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	804	1	804	1	0.00
20/03/2023	R186 On 02-May-24			Bond Future	8.40	108.5110	8.3961	108.5110	0.00
20/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1250	1	1250	1	0.00
20/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1261	1	1261	1	0.00
20/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1272	1	1272	1	0.00
20/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2198	2	2198	2	0.00
20/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2211	2	2211	2	0.00
20/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2224	2	2224	2	0.00
20/03/2023	R197 On 04-May-23			Bond Future	336.35	336.4641	336.3491	336.4641	309.00
20/03/2023	R197 On 03-August-23			Bond Future	334.11	334.2262	334.1079	334.2262	0.00
20/03/2023	R197 On 02-November-23			Bond Future	340.96	341.0834	340.9626	341.0834	0.00
20/03/2023	R202 On 04-May-23			Bond Future	252.63	252.6231	252.6315	252.6231	4,960.00
20/03/2023	R202 On 03-August-23			Bond Future	252.94	252.9289	252.9367	252.9289	460.00
20/03/2023	R202 On 02-November-23			Bond Future	258.13	258.1181	258.1261	258.1181	0.00
20/03/2023	R202 On 01-February-24			Bond Future	258.60	258.5937	258.6021	258.5937	0.00
20/03/2023	R202 On 02-May-24			Bond Future	263.86	263.8527	263.8617	263.8527	0.00
20/03/2023	R209 On 04-May-23			Bond Future	11.24	66.6102	11.2385	66.6102	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
20/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	793	1	793	1	1,250.00
20/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2120	2	2120	2	2,250.00
20/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	6066	6	6066	6	0.00
20/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1025	1	1025	1	0.00
20/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	25	0	25	0	500.00
20/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	176	0	176	0	4,500.00
20/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	980	1	980	1	0.00
20/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1002	1	1002	1	0.00
20/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1709	2	1709	2	0.00
20/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1738	2	1738	2	0.00
20/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4067	5	4067	5	0.00
20/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	814	1	814	1	0.00
20/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6731	7	6731	7	0.00
20/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1680	2	1680	2	0.00
20/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	85	0	85	0	9,750.00
20/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2017	2	2017	2	8,250.00
20/03/2023	R209 On 03-August-23			Bond Future	11.34	67.9407	11.3400	67.9407	1,690.00
20/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4368	4	4368	4	0.00
20/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1153	1	1153	1	1,800.00
20/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4302	4	4302	4	0.00
20/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4335	4	4335	4	0.00
20/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	384	0	384	0	1,800.00
20/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7563	8	7563	8	0.00
20/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1420	2	1420	2	0.00
20/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4455	5	4455	5	0.00
20/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1448	2	1448	2	0.00
20/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1434	2	1434	2	0.00
20/03/2023	R209 On 02-November-23			Bond Future	11.44	66.1672	11.4423	66.1672	594.00
20/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2950	3	2950	3	0.00
20/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2900	3	2900	3	0.00
20/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2925	3	2925	3	0.00
20/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3430	4	3430	4	0.00
20/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3455	4	3455	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
20/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3406	4	3406	4	0.00
20/03/2023	R209 On 01-February-24			Bond Future	11.54	67.5356	11.5434	67.5356	0.00
20/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5289	5	5289	5	0.00
20/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5319	5	5319	5	0.00
20/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5348	5	5348	5	0.00
20/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2546	3	2546	3	0.00
20/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2562	3	2562	3	0.00
20/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2579	3	2579	3	0.00
20/03/2023	R209 On 02-May-24			Bond Future	11.66	65.7426	11.6578	65.7426	0.00
20/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2915	3	2915	3	0.00
20/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2873	3	2873	3	0.00
20/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2894	3	2894	3	0.00
20/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5223	6	5223	6	0.00
20/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5252	6	5252	6	0.00
20/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5194	6	5194	6	0.00
20/03/2023	R210 On 04-May-23			Bond Future	224.41	224.3570	224.4121	224.3570	386.00
20/03/2023	R210 On 03-August-23			Bond Future	228.95	228.8933	228.9488	228.8933	300.00
20/03/2023	R210 On 02-November-23			Bond Future	230.50	230.4440	230.5006	230.4440	0.00
20/03/2023	R210 On 01-February-24			Bond Future	235.32	235.2616	235.3194	235.2616	0.00
20/03/2023	R210 On 02-May-24			Bond Future	236.89	236.8318	236.8913	236.8318	0.00
20/03/2023	R213 On 04-May-23			Bond Future	10.36	83.1476	10.3573	83.1476	33,662.00
20/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2248	2	2248	2	0.00
20/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2283	2	2283	2	0.00
20/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2318	2	2318	2	0.00
20/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	515	1	515	1	0.00
20/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	526	1	526	1	0.00
20/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	536	1	536	1	0.00
20/03/2023	R213 On 03-August-23			Bond Future	10.45	84.8085	10.4548	84.8085	0.00
20/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5607	5	5607	5	0.00
20/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5643	5	5643	5	0.00
20/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5678	5	5678	5	0.00
20/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	561	1	561	1	0.00
20/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	554	1	554	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
20/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	567	1	567	1	0.00
20/03/2023	R213 On 02-November-23			Bond Future	10.56	82.9756	10.5583	82.9756	3,338.00
20/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4105	4	4105	4	0.00
20/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4134	4	4134	4	0.00
20/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4163	4	4163	4	0.00
20/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1681	2	1681	2	0.00
20/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1695	2	1695	2	0.00
20/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1708	2	1708	2	0.00
20/03/2023	R213 On 01-February-24			Bond Future	10.66	84.6916	10.6649	84.6916	0.00
20/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5874	6	5874	6	0.00
20/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5814	5	5814	5	0.00
20/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5844	5	5844	5	0.00
20/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1494	2	1494	2	0.00
20/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1504	2	1504	2	0.00
20/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1484	2	1484	2	0.00
20/03/2023	R213 On 02-May-24			Bond Future	10.78	82.8402	10.7814	82.8402	0.00
20/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2219	2	2219	2	0.00
20/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2237	2	2237	2	0.00
20/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2255	2	2255	2	0.00
20/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4303	5	4303	5	0.00
20/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4328	5	4328	5	0.00
20/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4353	5	4353	5	0.00
20/03/2023	R214 On 04-May-23			Bond Future	11.52	63.1792	11.5221	63.1792	17,989.00
20/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1057	1	1057	1	0.00
20/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1011	1	1011	1	0.00
20/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1034	1	1034	1	0.00
20/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1837	2	1837	2	0.00
20/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1868	2	1868	2	0.00
20/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1807	2	1807	2	0.00
20/03/2023	R214 On 03-August-23			Bond Future	11.62	64.4413	11.6215	64.4413	2,980.00
20/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4313	4	4313	4	0.00
20/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4248	4	4248	4	0.00
20/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4281	4	4281	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
20/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1645	2	1645	2	0.00
20/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1661	2	1661	2	0.00
20/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1630	2	1630	2	0.00
20/03/2023	R214 On 02-November-23			Bond Future	11.72	62.4490	11.7239	62.4490	0.00
20/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2679	3	2679	3	0.00
20/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2726	3	2726	3	0.00
20/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2703	3	2703	3	0.00
20/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4097	4	4097	4	0.00
20/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4068	4	4068	4	0.00
20/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4039	4	4039	4	0.00
20/03/2023	R214 On 01-February-24			Bond Future	11.83	63.7406	11.8281	63.7406	0.00
20/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4625	4	4625	4	0.00
20/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4654	4	4654	4	0.00
20/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4683	4	4683	4	0.00
20/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3053	3	3053	3	0.00
20/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3072	3	3072	3	0.00
20/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3092	3	3092	3	0.00
20/03/2023	R214 On 02-May-24			Bond Future	11.94	61.7213	11.9364	61.7213	0.00
20/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2880	3	2880	3	0.00
20/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2859	3	2859	3	0.00
20/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2837	3	2837	3	0.00
20/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5264	6	5264	6	0.00
20/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5233	5	5233	5	0.00
20/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5203	5	5203	5	0.00
20/03/2023	R248 On 04-May-23			Bond Future	11.66	77.7212	11.6593	77.7212	242,404.00
20/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	871	1	871	1	0.00
20/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	849	1	849	1	0.00
20/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	34	0	34	0	1,500.00
20/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	446	0	446	0	1,500.00
20/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	893	1	893	1	0.00
20/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2919	3	2919	3	0.00
20/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8906	9	8906	9	0.00
20/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3010	3	3010	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2964	3	2964	3	0.00
20/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4180	5	4180	5	0.00
20/03/2023	R248 On 03-August-23			Bond Future	11.76	79.2736	11.7633	79.2736	0.00
20/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4522	4	4522	4	0.00
20/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4484	4	4484	4	0.00
20/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4560	4	4560	4	0.00
20/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2429	3	2429	3	0.00
20/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2473	3	2473	3	0.00
20/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2451	3	2451	3	0.00
20/03/2023	R248 On 02-November-23			Bond Future	11.87	76.4402	11.8703	76.4402	0.00
20/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3106	3	3106	3	0.00
20/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3078	3	3078	3	0.00
20/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3051	3	3051	3	0.00
20/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5530	6	5530	6	0.00
20/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5607	6	5607	6	0.00
20/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5569	6	5569	6	0.00
20/03/2023	R248 On 01-February-24			Bond Future	11.98	78.0211	11.9795	78.0211	13,000.00
20/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5263	5	5263	5	0.00
20/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5229	5	5229	5	0.00
20/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5196	5	5196	5	0.00
20/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4228	4	4228	4	0.00
20/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4202	4	4202	4	0.00
20/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4176	4	4176	4	0.00
20/03/2023	R248 On 02-May-24			Bond Future	12.09	75.1463	12.0928	75.1463	0.00
20/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3259	3	3259	3	0.00
20/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3234	3	3234	3	0.00
20/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3210	3	3210	3	0.00
20/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7102	7	7102	7	0.00
20/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7183	8	7183	8	0.00
20/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7143	7	7143	7	0.00