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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
22/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	2025 On 04-May-23			Bond Future	169.51	169.2633	169.5064	169.2633	5,381.00
22/03/2023	2025 On 03-August-23			Bond Future	171.19	170.9513	171.1911	170.9513	214.00
22/03/2023	2025 On 02-November-23			Bond Future	174.70	174.4586	174.7032	174.4586	0.00
22/03/2023	2025 On 01-February-24			Bond Future	176.57	176.3303	176.5722	176.3303	0.00
22/03/2023	2025 On 02-May-24			Bond Future	180.17	179.9174	180.1654	179.9174	0.00
22/03/2023	2029 On 04-May-23			Bond Future	122.00	121.5134	121.9966	121.5134	2,115.00
22/03/2023	2029 On 03-August-23			Bond Future	124.46	123.9699	124.4619	123.9699	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
22/03/2023	2029 On 02-November-23			Bond Future	125.69	125.1928	125.6908	125.1928	0.00
22/03/2023	2029 On 01-February-24			Bond Future	128.32	127.8101	128.3185	127.8101	0.00
22/03/2023	2029 On 02-May-24			Bond Future	129.57	129.0607	129.5741	129.0607	0.00
22/03/2023	2030 On 04-May-23			Bond Future	10.03	92.5598	10.0322	92.5598	86,882.00
22/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	215	0	215	0	150.00
22/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8518	9	8518	9	0.00
22/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10315	11	10315	11	0.00
22/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10584	11	10584	11	0.00
22/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3007	3	3007	3	350.00
22/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6843	7	6843	7	0.00
22/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2605	3	2605	3	0.00
22/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	7	0	7	0	388.00
22/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	320	0	320	0	479.00
22/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5717	6	5717	6	0.00
22/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2533	3	2533	3	0.00
22/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2569	3	2569	3	0.00
22/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	485	1	485	1	388.00
22/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2183	2	2183	2	479.00
22/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	938	1	938	1	1,080.00
22/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1083	1	1083	1	0.00
22/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	456	0	456	0	0.00
22/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1631	2	1631	2	0.00
22/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	359	0	359	0	0.00
22/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	367	0	367	0	0.00
22/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	55	0	55	0	150.00
22/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1972	2	1972	2	0.00
22/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4672	4	4672	4	0.00
22/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2283	2	2283	2	0.00
22/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	351	0	351	0	0.00
22/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	28	0	28	0	388.00
22/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	275	0	275	0	0.00
22/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	2	0	2	0	350.00
22/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	2	0	2	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
22/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	10	0	10	0	1,080.00
22/03/2023	2030 On 03-August-23			Bond Future	10.14	90.4014	10.1354	90.4014	11,931.00
22/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5636	6	5636	6	0.00
22/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10054	10	10054	10	0.00
22/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11136	11	11136	11	0.00
22/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5601	6	5601	6	0.00
22/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2621	3	2621	3	1,012.00
22/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3325	3	3325	3	350.00
22/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5566	6	5566	6	0.00
22/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	492	0	492	0	0.00
22/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1111	1	1111	1	0.00
22/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	480	0	480	0	0.00
22/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	52	0	52	0	350.00
22/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	90	0	90	0	1,012.00
22/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1474	1	1474	1	0.00
22/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	486	0	486	0	0.00
22/03/2023	2030 On 02-November-23			Bond Future	10.23	92.2350	10.2302	92.2350	0.00
22/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6290	6	6290	6	0.00
22/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4006	4	4006	4	0.00
22/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3950	4	3950	4	0.00
22/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3978	4	3978	4	0.00
22/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2155	2	2155	2	800.00
22/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1281	1	1281	1	800.00
22/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4132	4	4132	4	0.00
22/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2836	3	2836	3	0.00
22/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1564	2	1564	2	0.00
22/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1577	2	1577	2	0.00
22/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1552	1	1552	1	0.00
22/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	834	1	834	1	800.00
22/03/2023	2030 On 01-February-24			Bond Future	10.33	90.1371	10.3267	90.1371	0.00
22/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5478	6	5478	6	0.00
22/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7729	8	7729	8	0.00
22/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2255	2	2255	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
22/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5333	5	5333	5	0.00
22/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5449	6	5449	6	0.00
22/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1426	2	1426	2	400.00
22/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5507	6	5507	6	0.00
22/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1996	2	1996	2	1,360.00
22/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3640	4	3640	4	0.00
22/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1357	1	1357	1	0.00
22/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	817	1	817	1	400.00
22/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4594	4	4594	4	0.00
22/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1376	1	1376	1	0.00
22/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1414	1	1414	1	1,360.00
22/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3315	3	3315	3	0.00
22/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1366	1	1366	1	0.00
22/03/2023	2030 On 02-May-24			Bond Future	10.45	91.9482	10.4488	91.9482	0.00
22/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1855	2	1855	2	0.00
22/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1824	2	1824	2	0.00
22/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1840	2	1840	2	0.00
22/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4371	4	4371	4	0.00
22/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4396	4	4396	4	0.00
22/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4345	4	4345	4	0.00
22/03/2023	2032 On 04-May-23			Bond Future	10.64	87.5626	10.6427	87.5626	171,700.00
22/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	37	0	37	0	6,500.00
22/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	123	0	123	0	730.00
22/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2416	3	2416	3	0.00
22/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1943	2	1943	2	0.00
22/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1978	2	1978	2	0.00
22/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	438	1	438	1	500.00
22/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1152	1	1152	1	400.00
22/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	915	1	915	1	730.00
22/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2013	2	2013	2	0.00
22/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2646	3	2646	3	0.00
22/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1355	2	1355	2	0.00
22/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	24	0	24	0	500.00

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22/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3915	4	3915	4	400.00
22/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12894	13	12894	13	0.00
22/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	1	0	400.00
22/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4244	4	4244	4	0.00
22/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	534	0	534	0	730.00
22/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	754	1	754	1	0.00
22/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1497	1	1497	1	0.00
22/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1269	1	1269	1	0.00
22/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2225	2	2225	2	0.00
22/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	769	1	769	1	0.00
22/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	784	1	784	1	0.00
22/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	604	1	604	1	13,000.00
22/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1113	1	1113	1	500.00
22/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3352	3	3352	3	0.00
22/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	278	0	278	0	0.00
22/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4506	4	4506	4	0.00
22/03/2023	2032 On 03-August-23			Bond Future	10.75	89.3114	10.7492	89.3114	2,686.00
22/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5640	6	5640	6	0.00
22/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5678	6	5678	6	0.00
22/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5715	6	5715	6	0.00
22/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6211	6	6211	6	5,000.00
22/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1334	1	1334	1	1,500.00
22/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	464	1	464	1	1,500.00
22/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6502	6	6502	6	0.00
22/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3631	3	3631	3	0.00
22/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	674	1	674	1	0.00
22/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	780	1	780	1	0.00
22/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	789	1	789	1	0.00
22/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	797	1	797	1	0.00
22/03/2023	2032 On 02-November-23			Bond Future	10.86	86.9629	10.8573	86.9629	0.00
22/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4067	4	4067	4	0.00
22/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4037	4	4037	4	0.00
22/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4097	4	4097	4	0.00

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22/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2246	2	2246	2	0.00
22/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2281	2	2281	2	0.00
22/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2263	2	2263	2	0.00
22/03/2023	2032 On 01-February-24			Bond Future	10.96	88.7613	10.9647	88.7613	0.00
22/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6035	6	6035	6	0.00
22/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8634	9	8634	9	0.00
22/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2926	3	2926	3	1,200.00
22/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5970	6	5970	6	0.00
22/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6002	6	6002	6	0.00
22/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1483	2	1483	2	1,200.00
22/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6219	6	6219	6	0.00
22/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1940	2	1940	2	0.00
22/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1953	2	1953	2	0.00
22/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3914	4	3914	4	0.00
22/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1162	1	1162	1	1,200.00
22/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1928	2	1928	2	0.00
22/03/2023	2032 On 02-May-24			Bond Future	11.09	86.3870	11.0905	86.3870	0.00
22/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2490	3	2490	3	0.00
22/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2470	3	2470	3	0.00
22/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2509	3	2509	3	0.00
22/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5032	5	5032	5	0.00
22/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5090	5	5090	5	0.00
22/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5061	5	5061	5	0.00
22/03/2023	2033 On 04-May-23			Bond Future	115.43	115.4137	115.4255	115.4137	1,540.00
22/03/2023	2033 On 03-August-23			Bond Future	117.76	117.7469	117.7578	117.7469	6,141.00
22/03/2023	2033 On 02-November-23			Bond Future	118.76	118.7522	118.7586	118.7522	0.00
22/03/2023	2033 On 01-February-24			Bond Future	121.24	121.2348	121.2413	121.2348	0.00
22/03/2023	2033 On 02-May-24			Bond Future	122.26	122.2572	122.2582	122.2572	0.00
22/03/2023	2037 On 04-May-23			Bond Future	11.51	81.8429	11.5095	81.8429	62,860.00
22/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	471	1	471	1	400.00
22/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11431	12	11431	12	0.00
22/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1014	1	1014	1	0.00
22/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2449	3	2449	3	400.00

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22/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	368	0	368	0	703.00
22/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	967	1	967	1	0.00
22/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3084	3	3084	3	0.00
22/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	990	1	990	1	0.00
22/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2154	2	2154	2	0.00
22/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	9	0	9	0	400.00
22/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2189	2	2189	2	0.00
22/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3694	4	3694	4	0.00
22/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3309	3	3309	3	0.00
22/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	910	1	910	1	0.00
22/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2118	2	2118	2	0.00
22/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	656	1	656	1	703.00
22/03/2023	2037 On 03-August-23			Bond Future	11.63	79.2201	11.6313	79.2201	74,072.00
22/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4637	5	4637	5	0.00
22/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	463	0	463	0	1,800.00
22/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1368	1	1368	1	1,800.00
22/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4601	5	4601	5	0.00
22/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4564	5	4564	5	0.00
22/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1867	2	1867	2	0.00
22/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1850	2	1850	2	0.00
22/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5064	5	5064	5	0.00
22/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8557	8	8557	8	0.00
22/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1832	2	1832	2	0.00
22/03/2023	2037 On 02-November-23			Bond Future	11.75	80.8269	11.7454	80.8269	0.00
22/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3137	3	3137	3	0.00
22/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3165	3	3165	3	0.00
22/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3192	3	3192	3	0.00
22/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4236	4	4236	4	0.00
22/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4206	4	4206	4	0.00
22/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4177	4	4177	4	0.00
22/03/2023	2037 On 01-February-24			Bond Future	11.86	78.2427	11.8619	78.2427	0.00
22/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5621	6	5621	6	0.00
22/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5654	6	5654	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
22/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5687	6	5687	6	0.00
22/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3188	3	3188	3	0.00
22/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3207	3	3207	3	0.00
22/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3227	3	3227	3	0.00
22/03/2023	2037 On 02-May-24			Bond Future	11.99	79.8140	11.9941	79.8140	0.00
22/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3109	3	3109	3	0.00
22/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3155	3	3155	3	0.00
22/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3132	3	3132	3	0.00
22/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6189	6	6189	6	0.00
22/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6223	6	6223	6	0.00
22/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6155	6	6155	6	0.00
22/03/2023	2038 On 04-May-23			Bond Future	128.33	128.4680	128.3293	128.4680	4,625.00
22/03/2023	2038 On 03-August-23			Bond Future	128.96	129.1146	128.9643	129.1146	0.00
22/03/2023	2038 On 02-November-23			Bond Future	131.61	131.7635	131.6102	131.7635	0.00
22/03/2023	2038 On 01-February-24			Bond Future	132.36	132.5207	132.3553	132.5207	0.00
22/03/2023	2038 On 02-May-24			Bond Future	135.05	135.2159	135.0480	135.2159	0.00
22/03/2023	2040 On 04-May-23			Bond Future	11.68	82.9372	11.6842	82.9372	52,071.00
22/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	8	0	8	0	388.00
22/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	99	0	99	0	486.00
22/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	198	0	198	0	388.00
22/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9837	10	9837	10	0.00
22/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1048	1	1048	1	486.00
22/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3006	3	3006	3	0.00
22/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	288	0	288	0	684.00
22/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	885	1	885	1	0.00
22/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	908	1	908	1	0.00
22/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6481	7	6481	7	0.00
22/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	930	1	930	1	0.00
22/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2518	3	2518	3	0.00
22/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	804	1	804	1	684.00
22/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	160	0	160	0	388.00
22/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	31	0	31	0	486.00
22/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6320	6	6320	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
22/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2559	3	2559	3	0.00
22/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2600	3	2600	3	0.00
22/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4475	4	4475	4	0.00
22/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2320	2	2320	2	0.00
22/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5122	5	5122	5	0.00
22/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10232	10	10232	10	0.00
22/03/2023	2040 On 03-August-23			Bond Future	11.81	80.0858	11.8056	80.0858	99,565.00
22/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4589	5	4589	5	0.00
22/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4551	5	4551	5	0.00
22/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4627	5	4627	5	0.00
22/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2126	2	2126	2	0.00
22/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2166	2	2166	2	0.00
22/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2146	2	2146	2	0.00
22/03/2023	2040 On 02-November-23			Bond Future	11.92	81.7101	11.9191	81.7101	0.00
22/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3028	3	3028	3	0.00
22/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3001	3	3001	3	0.00
22/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2975	3	2975	3	0.00
22/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5030	5	5030	5	0.00
22/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4960	5	4960	5	0.00
22/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4995	5	4995	5	0.00
22/03/2023	2040 On 01-February-24			Bond Future	12.04	78.8939	12.0351	78.8939	11.00
22/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5444	6	5444	6	0.00
22/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5411	5	5411	5	0.00
22/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5377	5	5377	5	0.00
22/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3683	4	3683	4	0.00
22/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3660	4	3660	4	0.00
22/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3637	4	3637	4	0.00
22/03/2023	2040 On 02-May-24			Bond Future	12.17	80.4780	12.1654	80.4780	0.00
22/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3175	3	3175	3	0.00
22/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3126	3	3126	3	0.00
22/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3150	3	3150	3	0.00
22/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6404	6	6404	6	0.00
22/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6478	6	6478	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
22/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6441	6	6441	6	0.00
22/03/2023	2044 On 04-May-23			Bond Future	11.80	78.8789	11.8029	78.8789	62,354.00
22/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	724	1	724	1	0.00
22/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1519	2	1519	2	0.00
22/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2378	2	2378	2	0.00
22/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3404	3	3404	3	0.00
22/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	687	1	687	1	0.00
22/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	705	1	705	1	0.00
22/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3130	3	3130	3	0.00
22/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1846	2	1846	2	4,423.00
22/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3177	3	3177	3	0.00
22/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	726	1	726	1	1,798.00
22/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1178	1	1178	1	4,423.00
22/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3084	3	3084	3	0.00
22/03/2023	2044 On 03-August-23			Bond Future	11.92	76.0717	11.9216	76.0717	21,473.00
22/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4003	4	4003	4	0.00
22/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2637	3	2637	3	0.00
22/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3419	3	3419	3	0.00
22/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3968	4	3968	4	0.00
22/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3933	4	3933	4	0.00
22/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2569	3	2569	3	0.00
22/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2546	3	2546	3	0.00
22/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	2946	3	2946	3	4,754.00
22/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3689	4	3689	4	3,076.00
22/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2522	3	2522	3	0.00
22/03/2023	2044 On 02-November-23			Bond Future	12.03	77.6146	12.0326	77.6146	0.00
22/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2734	3	2734	3	0.00
22/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2709	3	2709	3	0.00
22/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2759	3	2759	3	0.00
22/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5606	6	5606	6	0.00
22/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5683	6	5683	6	0.00
22/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5644	6	5644	6	0.00
22/03/2023	2044 On 01-February-24			Bond Future	12.15	74.8388	12.1458	74.8388	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
22/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4992	5	4992	5	0.00
22/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4959	5	4959	5	0.00
22/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5024	5	5024	5	0.00
22/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4185	4	4185	4	0.00
22/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4236	4	4236	4	0.00
22/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4211	4	4211	4	0.00
22/03/2023	2044 On 02-May-24			Bond Future	12.27	76.3414	12.2723	76.3414	0.00
22/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3139	3	3139	3	0.00
22/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3115	3	3115	3	0.00
22/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3163	3	3163	3	0.00
22/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6777	7	6777	7	0.00
22/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6854	7	6854	7	0.00
22/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6815	7	6815	7	0.00
22/03/2023	2046 On 04-May-23			Bond Future	112.54	112.8696	112.5405	112.8696	17,308.00
22/03/2023	2046 On 03-August-23			Bond Future	114.81	115.1514	114.8147	115.1514	0.00
22/03/2023	2046 On 02-November-23			Bond Future	115.09	115.4391	115.0890	115.4391	0.00
22/03/2023	2046 On 01-February-24			Bond Future	117.49	117.8523	117.4950	117.8523	0.00
22/03/2023	2046 On 02-May-24			Bond Future	117.75	118.1283	117.7547	118.1283	0.00
22/03/2023	2050 On 04-May-23			Bond Future	115.53	114.8059	115.5263	114.8059	13,316.00
22/03/2023	2050 On 03-August-23			Bond Future	115.68	114.9548	115.6794	114.9548	0.00
22/03/2023	2050 On 02-November-23			Bond Future	118.05	117.3133	118.0527	117.3133	0.00
22/03/2023	2050 On 01-February-24			Bond Future	118.29	117.5404	118.2858	117.5404	0.00
22/03/2023	2050 On 02-May-24			Bond Future	120.69	119.9308	120.6922	119.9308	0.00
22/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	AL37 On 04-May-23			Index Future	882.08	883.6150	882.0820	883.6150	0.00
22/03/2023	AL37 On 03-August-23			Index Future	899.69	901.2600	899.6910	901.2600	0.00
22/03/2023	AL37 On 02-November-23			Index Future	917.94	919.5390	917.9370	919.5390	0.00
22/03/2023	AL37 On 01-February-24			Index Future	936.92	938.5560	936.9210	938.5560	0.00
22/03/2023	AL37 On 02-May-24			Index Future	955.80	957.4590	955.7950	957.4590	0.00
22/03/2023	AL7T On 04-May-23			Index Future	1012.58	1014.6740	1012.5830	1014.6740	0.00
22/03/2023	AL7T On 03-August-23			Index Future	1032.80	1034.9350	1032.7970	1034.9350	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
22/03/2023	AL7T On 02-November-23			Index Future	1053.74	1055.9250	1053.7430	1055.9250	0.00
22/03/2023	AL7T On 01-February-24			Index Future	1075.54	1077.7630	1075.5360	1077.7630	0.00
22/03/2023	AL7T On 02-May-24			Index Future	1097.20	1099.4690	1097.2020	1099.4690	0.00
22/03/2023	ALBI On 04-May-23			Index Future	887.73	889.0080	887.7340	889.0080	99.00
22/03/2023	ALBI On 03-August-23			Index Future	905.46	906.7600	905.4550	906.7600	0.00
22/03/2023	ALBI On 02-November-23			Index Future	923.82	925.1510	923.8190	925.1510	0.00
22/03/2023	ALBI On 01-February-24			Index Future	942.92	944.2840	942.9240	944.2840	0.00
22/03/2023	ALBI On 02-May-24			Index Future	961.92	963.3020	961.9190	963.3020	0.00
22/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2023	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
22/03/2023	ES33 On 04-May-23			Bond Future	12.02	74.7786	12.0248	74.7786	0.00
22/03/2023	ES33 On 03-August-23			Bond Future	12.17	76.2903	12.1703	76.2903	350.00
22/03/2023	ES33 On 02-November-23			Bond Future	12.32	74.0607	12.3214	74.0607	0.00
22/03/2023	ES33 On 01-February-24			Bond Future	12.48	75.6090	12.4776	75.6090	0.00
22/03/2023	ES33 On 02-May-24			Bond Future	12.65	73.3502	12.6492	73.3502	0.00
22/03/2023	ES42 On 04-May-23			Bond Future	12.45	71.8411	12.4481	71.8411	0.00
22/03/2023	ES42 On 03-August-23			Bond Future	12.58	73.2938	12.5834	73.2938	4,000.00
22/03/2023	ES42 On 02-November-23			Bond Future	12.72	70.5351	12.7231	70.5351	0.00
22/03/2023	ES42 On 01-February-24			Bond Future	12.86	72.0096	12.8605	72.0096	0.00
22/03/2023	ES42 On 02-May-24			Bond Future	13.02	69.2109	13.0152	69.2109	0.00
22/03/2023	GOVI On 04-May-23			GOVI	875.00	876.2870	874.9960	876.2870	840.00
22/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	221160	23	221160	23	0.00
22/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	221260	23	221260	23	0.00
22/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	221360	23	221360	23	0.00
22/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 03-August-23			GOVI	892.46	893.7850	892.4640	893.7850	0.00
22/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	552340	57	552340	57	0.00
22/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	552540	57	552540	57	0.00
22/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	552440	57	552440	57	0.00
22/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-November-23			GOVI	910.56	911.9120	910.5640	911.9120	0.00
22/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	247640	26	247640	26	0.00
22/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	247540	26	247540	26	0.00
22/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	247440	26	247440	26	0.00
22/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 01-February-24			GOVI	929.40	930.7710	929.3950	930.7710	0.00
22/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	494150	51	494150	51	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
22/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	494050	51	494050	51	0.00
22/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	493950	51	493950	51	0.00
22/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24			GOVI	948.12	949.5170	948.1170	949.5170	0.00
22/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	28530	1	28530	1	0.00
22/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	28630	1	28630	1	0.00
22/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	28730	1	28730	1	0.00
22/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2023	IGOV On 04-May-23			Index Future	326.22	326.0580	326.2210	326.0580	654.00
22/03/2023	IGOV On 03-August-23			Index Future	332.81	332.6480	332.8130	332.6480	0.00
22/03/2023	IGOV On 02-November-23			Index Future	339.64	339.4730	339.6410	339.4730	0.00
22/03/2023	IGOV On 01-February-24			Index Future	346.74	346.5700	346.7420	346.5700	0.00
22/03/2023	IGOV On 02-May-24			Index Future	353.80	353.6250	353.8020	353.6250	0.00
22/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/03/2023	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
22/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.65	92.3950	7.6450	92.3950	0.00
22/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.69	92.3900	7.6900	92.3900	0.00
22/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.76	92.3850	7.7600	92.3850	0.00
22/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.75	92.4000	7.7500	92.4000	0.00
22/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.74	92.4400	7.7400	92.4400	0.00
22/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.75	92.4550	7.7500	92.4550	75.00
22/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.62	92.6000	7.6150	92.6000	272.00
22/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.53	92.7150	7.5250	92.7150	0.00
22/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.39	92.8350	7.3850	92.8350	0.00
22/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.26	92.9400	7.2550	92.9400	68.00
22/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.29	92.9400	7.2900	92.9400	0.00
22/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.43	92.7250	7.4250	92.7250	0.00
22/03/2023	R035 On 04-May-23			Bond Future	11.22	86.5817	11.2202	86.5817	151,356.00
22/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	13	0	13	0	388.00
22/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	150	0	150	0	491.00
22/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3697	4	3697	4	0.00
22/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4011	4	4011	4	0.00
22/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1490	2	1490	2	0.00
22/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10303	10	10303	10	0.00
22/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6821	7	6821	7	0.00
22/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1431	1	1431	1	0.00
22/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1461	2	1461	2	0.00
22/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	285	0	285	0	388.00
22/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1029	1	1029	1	770.00
22/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1345	1	1345	1	491.00
22/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	239	0	239	0	770.00
22/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4222	4	4222	4	0.00
22/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2016	2	2016	2	0.00
22/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	3962	4	3962	4	0.00
22/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1491	1	1491	1	0.00
22/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	92	0	92	0	388.00
22/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	14	0	14	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
22/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1634	2	1634	2	0.00
22/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	385	0	385	0	770.00
22/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1547	2	1547	2	0.00
22/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1519	2	1519	2	0.00
22/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	452	0	452	0	1,035.00
22/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	4936	5	4936	5	0.00
22/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8442	8	8442	8	0.00
22/03/2023	R035 On 03-August-23			Bond Future	11.33	88.3109	11.3330	88.3109	6,761.00
22/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5087	5	5087	5	0.00
22/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5125	5	5125	5	0.00
22/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5163	5	5163	5	0.00
22/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1515	2	1515	2	0.00
22/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1530	2	1530	2	0.00
22/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1545	2	1545	2	0.00
22/03/2023	R035 On 02-November-23			Bond Future	11.45	85.5973	11.4506	85.5973	6.00
22/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3542	4	3542	4	0.00
22/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1651	2	1651	2	400.00
22/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8552	9	8552	9	0.00
22/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3484	4	3484	4	0.00
22/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3513	4	3513	4	0.00
22/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2707	3	2707	3	400.00
22/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3682	4	3682	4	0.00
22/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3709	4	3709	4	0.00
22/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1286	1	1286	1	400.00
22/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6429	6	6429	6	0.00
22/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4565	5	4565	5	0.00
22/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3656	4	3656	4	0.00
22/03/2023	R035 On 01-February-24			Bond Future	11.57	87.3676	11.5714	87.3676	0.00
22/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10726	11	10726	11	0.00
22/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2980	3	2980	3	400.00
22/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6078	6	6078	6	0.00
22/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6145	6	6145	6	0.00
22/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6111	6	6111	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
22/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1958	2	1958	2	400.00
22/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7347	7	7347	7	0.00
22/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5479	5	5479	5	0.00
22/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2850	3	2850	3	0.00
22/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2868	3	2868	3	0.00
22/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2833	3	2833	3	0.00
22/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1312	1	1312	1	400.00
22/03/2023	R035 On 02-May-24			Bond Future	11.70	84.6176	11.6990	84.6176	0.00
22/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3207	3	3207	3	0.00
22/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3161	3	3161	3	0.00
22/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3184	3	3184	3	0.00
22/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5894	6	5894	6	0.00
22/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	5927	6	5927	6	0.00
22/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5862	6	5862	6	0.00
22/03/2023	R186 On 04-May-23			Bond Future	8.39	110.6104	8.3930	110.6104	100,415.00
22/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	668	1	668	1	200.00
22/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1645	2	1645	2	0.00
22/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1670	2	1670	2	0.00
22/03/2023	R186 On 04-May-23		Call	Bond Future	10450	11	10450	11	0.00
22/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1695	2	1695	2	0.00
22/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	287	0	287	0	0.00
22/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	281	0	281	0	0.00
22/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	294	0	294	0	0.00
22/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	774	1	774	1	200.00
22/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
22/03/2023	R186 On 03-August-23			Bond Future	8.42	107.5146	8.4198	107.5146	0.00
22/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4162	4	4162	4	0.00
22/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4112	4	4112	4	0.00
22/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4137	4	4137	4	0.00
22/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	279	0	279	0	0.00
22/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	283	0	283	0	0.00
22/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	276	0	276	0	0.00
22/03/2023	R186 On 02-November-23			Bond Future	8.44	109.6952	8.4366	109.6952	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
22/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5659	6	5659	6	0.00
22/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3350	3	3350	3	0.00
22/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3329	3	3329	3	0.00
22/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3371	4	3371	4	0.00
22/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2860	3	2860	3	1,715.00
22/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	726	1	726	1	0.00
22/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	739	1	739	1	0.00
22/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	732	1	732	1	0.00
22/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	894	1	894	1	0.00
22/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	305	0	305	0	1,715.00
22/03/2023	R186 On 01-February-24			Bond Future	8.44	106.6578	8.4399	106.6578	0.00
22/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3588	4	3588	4	0.00
22/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3549	4	3549	4	0.00
22/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3569	4	3569	4	0.00
22/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	840	1	840	1	0.00
22/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	852	1	852	1	0.00
22/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	846	1	846	1	0.00
22/03/2023	R186 On 02-May-24			Bond Future	8.47	108.8013	8.4695	108.8013	0.00
22/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1174	1	1174	1	0.00
22/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1185	1	1185	1	0.00
22/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1196	1	1196	1	0.00
22/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2297	2	2297	2	0.00
22/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2310	2	2310	2	0.00
22/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2323	2	2323	2	0.00
22/03/2023	R197 On 04-May-23			Bond Future	336.46	336.3491	336.4626	336.3491	309.00
22/03/2023	R197 On 03-August-23			Bond Future	334.18	334.1079	334.1824	334.1079	0.00
22/03/2023	R197 On 02-November-23			Bond Future	341.04	340.9626	341.0385	340.9626	0.00
22/03/2023	R202 On 04-May-23			Bond Future	251.35	252.6315	251.3526	252.6315	4,960.00
22/03/2023	R202 On 03-August-23			Bond Future	251.61	252.9367	251.6092	252.9367	460.00
22/03/2023	R202 On 02-November-23			Bond Future	256.77	258.1261	256.7712	258.1261	0.00
22/03/2023	R202 On 01-February-24			Bond Future	257.20	258.6021	257.1989	258.6021	0.00
22/03/2023	R202 On 02-May-24			Bond Future	262.43	263.8617	262.4318	263.8617	0.00
22/03/2023	R209 On 04-May-23			Bond Future	11.26	67.1034	11.2553	67.1034	19,762.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	736	1	736	1	1,250.00
22/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2036	2	2036	2	2,250.00
22/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5977	6	5977	6	0.00
22/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	959	1	959	1	0.00
22/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	20	0	20	0	500.00
22/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	153	0	153	0	4,500.00
22/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	916	1	916	1	0.00
22/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	938	1	938	1	0.00
22/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1729	2	1729	2	0.00
22/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1759	2	1759	2	0.00
22/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4129	4	4129	4	0.00
22/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	815	1	815	1	0.00
22/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6811	7	6811	7	0.00
22/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1699	2	1699	2	0.00
22/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	80	0	80	0	9,750.00
22/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2044	2	2044	2	8,250.00
22/03/2023	R209 On 03-August-23			Bond Future	11.36	68.4436	11.3575	68.4436	1,690.00
22/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4290	4	4290	4	0.00
22/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1111	1	1111	1	1,800.00
22/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4225	4	4225	4	0.00
22/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4257	4	4257	4	0.00
22/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	363	0	363	0	1,800.00
22/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7630	8	7630	8	0.00
22/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1429	1	1429	1	0.00
22/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4500	4	4500	4	0.00
22/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1457	1	1457	1	0.00
22/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1443	1	1443	1	0.00
22/03/2023	R209 On 02-November-23			Bond Future	11.46	66.6803	11.4605	66.6803	594.00
22/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2892	3	2892	3	0.00
22/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2842	3	2842	3	0.00
22/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2867	3	2867	3	0.00
22/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3461	3	3461	3	0.00
22/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3486	3	3486	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
22/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3436	3	3436	3	0.00
22/03/2023	R209 On 01-February-24			Bond Future	11.56	68.0593	11.5621	68.0593	0.00
22/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5220	5	5220	5	0.00
22/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5249	5	5249	5	0.00
22/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5279	5	5279	5	0.00
22/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2567	3	2567	3	0.00
22/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2583	3	2583	3	0.00
22/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2600	3	2600	3	0.00
22/03/2023	R209 On 02-May-24			Bond Future	11.68	66.2770	11.6771	66.2770	0.00
22/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2865	3	2865	3	0.00
22/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2824	3	2824	3	0.00
22/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2845	3	2845	3	0.00
22/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5266	5	5266	5	0.00
22/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5295	5	5295	5	0.00
22/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5236	5	5236	5	0.00
22/03/2023	R210 On 04-May-23			Bond Future	224.99	224.4121	224.9936	224.4121	386.00
22/03/2023	R210 On 03-August-23			Bond Future	229.54	228.9488	229.5401	228.9488	300.00
22/03/2023	R210 On 02-November-23			Bond Future	231.09	230.5006	231.0944	230.5006	0.00
22/03/2023	R210 On 01-February-24			Bond Future	235.93	235.3194	235.9255	235.3194	0.00
22/03/2023	R210 On 02-May-24			Bond Future	237.50	236.8913	237.4965	236.8913	0.00
22/03/2023	R213 On 04-May-23			Bond Future	10.41	83.6274	10.4100	83.6274	32,834.00
22/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2051	2	2051	2	0.00
22/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2085	2	2085	2	0.00
22/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2119	2	2119	2	0.00
22/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	561	1	561	1	0.00
22/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	572	1	572	1	0.00
22/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	584	1	584	1	0.00
22/03/2023	R213 On 03-August-23			Bond Future	10.51	85.2975	10.5101	85.2975	0.00
22/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5391	6	5391	6	0.00
22/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5426	6	5426	6	0.00
22/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5461	6	5461	6	0.00
22/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	594	1	594	1	0.00
22/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	587	1	587	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
22/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	601	1	601	1	0.00
22/03/2023	R213 On 02-November-23			Bond Future	10.62	83.4745	10.6161	83.4745	3,338.00
22/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3928	4	3928	4	0.00
22/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3957	4	3957	4	0.00
22/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3985	4	3985	4	0.00
22/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1759	2	1759	2	0.00
22/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1773	2	1773	2	0.00
22/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1788	2	1788	2	0.00
22/03/2023	R213 On 01-February-24			Bond Future	10.73	85.2009	10.7256	85.2009	0.00
22/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5678	6	5678	6	0.00
22/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5618	6	5618	6	0.00
22/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5648	6	5648	6	0.00
22/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1559	1	1559	1	0.00
22/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1570	2	1570	2	0.00
22/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1549	1	1549	1	0.00
22/03/2023	R213 On 02-May-24			Bond Future	10.84	83.3600	10.8449	83.3600	0.00
22/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2104	2	2104	2	0.00
22/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2122	2	2122	2	0.00
22/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2139	2	2139	2	0.00
22/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4452	4	4452	4	0.00
22/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4478	4	4478	4	0.00
22/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4504	4	4504	4	0.00
22/03/2023	R214 On 04-May-23			Bond Future	11.53	63.5559	11.5288	63.5559	17,989.00
22/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1011	1	1011	1	0.00
22/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	966	1	966	1	0.00
22/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	989	1	989	1	0.00
22/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1827	2	1827	2	0.00
22/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1858	2	1858	2	0.00
22/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1797	2	1797	2	0.00
22/03/2023	R214 On 03-August-23			Bond Future	11.63	64.8252	11.6286	64.8252	2,980.00
22/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4270	4	4270	4	0.00
22/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4205	4	4205	4	0.00
22/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4237	4	4237	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
22/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1638	2	1638	2	0.00
22/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1654	2	1654	2	0.00
22/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1623	2	1623	2	0.00
22/03/2023	R214 On 02-November-23			Bond Future	11.73	62.8408	11.7312	62.8408	0.00
22/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2648	3	2648	3	0.00
22/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2695	3	2695	3	0.00
22/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2671	3	2671	3	0.00
22/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4103	4	4103	4	0.00
22/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4073	4	4073	4	0.00
22/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4044	4	4044	4	0.00
22/03/2023	R214 On 01-February-24			Bond Future	11.84	64.1404	11.8357	64.1404	0.00
22/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4591	5	4591	5	0.00
22/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4620	5	4620	5	0.00
22/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4648	5	4648	5	0.00
22/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3057	3	3057	3	0.00
22/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3076	3	3076	3	0.00
22/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3095	3	3095	3	0.00
22/03/2023	R214 On 02-May-24			Bond Future	11.94	62.1295	11.9442	62.1295	0.00
22/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2854	3	2854	3	0.00
22/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2833	3	2833	3	0.00
22/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2812	3	2812	3	0.00
22/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5277	5	5277	5	0.00
22/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5246	5	5246	5	0.00
22/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5215	5	5215	5	0.00
22/03/2023	R248 On 04-May-23			Bond Future	11.67	78.1829	11.6659	78.1829	242,404.00
22/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	823	1	823	1	0.00
22/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	802	1	802	1	0.00
22/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	28	0	28	0	1,500.00
22/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	412	0	412	0	1,500.00
22/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	845	1	845	1	0.00
22/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2913	3	2913	3	0.00
22/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8943	9	8943	9	0.00
22/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3005	3	3005	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
22/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	2959	3	2959	3	0.00
22/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4188	4	4188	4	0.00
22/03/2023	R248 On 03-August-23			Bond Future	11.77	79.7443	11.7702	79.7443	0.00
22/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4471	5	4471	5	0.00
22/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4433	4	4433	4	0.00
22/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4509	5	4509	5	0.00
22/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2421	2	2421	2	0.00
22/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2466	2	2466	2	0.00
22/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2444	2	2444	2	0.00
22/03/2023	R248 On 02-November-23			Bond Future	11.88	76.9205	11.8775	76.9205	0.00
22/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3068	3	3068	3	0.00
22/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3041	3	3041	3	0.00
22/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3014	3	3014	3	0.00
22/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5538	6	5538	6	0.00
22/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5614	6	5614	6	0.00
22/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5576	6	5576	6	0.00
22/03/2023	R248 On 01-February-24			Bond Future	11.99	78.5113	11.9870	78.5113	13,000.00
22/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5222	5	5222	5	0.00
22/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5189	5	5189	5	0.00
22/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5155	5	5155	5	0.00
22/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4233	4	4233	4	0.00
22/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4207	4	4207	4	0.00
22/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4181	4	4181	4	0.00
22/03/2023	R248 On 02-May-24			Bond Future	12.10	75.6465	12.1005	75.6465	0.00
22/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3229	3	3229	3	0.00
22/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3204	3	3204	3	0.00
22/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3180	3	3180	3	0.00
22/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7118	7	7118	7	0.00
22/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7199	7	7199	7	0.00
22/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7158	7	7158	7	0.00