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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
27/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	2025 On 04-May-23			Bond Future	169.90	169.6810	169.8985	169.6810	5,381.00
27/03/2023	2025 On 03-August-23			Bond Future	171.53	171.3072	171.5287	171.3072	214.00
27/03/2023	2025 On 02-November-23			Bond Future	175.02	174.7910	175.0168	174.7910	0.00
27/03/2023	2025 On 01-February-24			Bond Future	176.84	176.6087	176.8383	176.6087	0.00
27/03/2023	2025 On 02-May-24			Bond Future	180.41	180.1759	180.4106	180.1759	0.00
27/03/2023	2029 On 04-May-23			Bond Future	122.68	122.4736	122.6808	122.4736	2,115.00
27/03/2023	2029 On 03-August-23			Bond Future	125.12	124.9038	125.1150	124.9038	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
27/03/2023	2029 On 02-November-23			Bond Future	126.33	126.1191	126.3343	126.1191	0.00
27/03/2023	2029 On 01-February-24			Bond Future	128.94	128.7181	128.9377	128.7181	0.00
27/03/2023	2029 On 02-May-24			Bond Future	130.18	129.9614	130.1848	129.9614	0.00
27/03/2023	2030 On 04-May-23			Bond Future	9.96	92.6298	9.9577	92.6298	93,188.00
27/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	335	0	335	0	150.00
27/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8854	9	8854	9	0.00
27/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10651	11	10651	11	0.00
27/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10920	11	10920	11	0.00
27/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3330	3	3330	3	350.00
27/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7180	7	7180	7	0.00
27/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2921	3	2921	3	0.00
27/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	9	0	9	0	388.00
27/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	468	0	468	0	479.00
27/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	6052	6	6052	6	0.00
27/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2848	3	2848	3	0.00
27/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2885	3	2885	3	0.00
27/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	667	1	667	1	388.00
27/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2491	2	2491	2	479.00
27/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1180	1	1180	1	1,080.00
27/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	988	1	988	1	0.00
27/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	426	0	426	0	0.00
27/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1477	2	1477	2	0.00
27/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	338	0	338	0	0.00
27/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	345	0	345	0	0.00
27/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	54	0	54	0	150.00
27/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1783	2	1783	2	0.00
27/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4337	4	4337	4	0.00
27/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2066	2	2066	2	0.00
27/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	331	0	331	0	0.00
27/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	28	0	28	0	388.00
27/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	260	0	260	0	0.00
27/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	1	0	1	0	350.00
27/03/2023	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
27/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	10	0	10	0	1,080.00
27/03/2023	2030 On 03-August-23			Bond Future	10.06	90.4383	10.0647	90.4383	11,931.00
27/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5921	6	5921	6	0.00
27/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10350	10	10350	10	0.00
27/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11437	11	11437	11	0.00
27/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5886	6	5886	6	0.00
27/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2846	3	2846	3	1,012.00
27/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3573	4	3573	4	350.00
27/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5851	6	5851	6	0.00
27/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	467	0	467	0	0.00
27/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1050	1	1050	1	0.00
27/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	456	0	456	0	0.00
27/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	43	0	43	0	350.00
27/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	76	0	76	0	1,012.00
27/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1390	1	1390	1	0.00
27/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	462	0	462	0	0.00
27/03/2023	2030 On 02-November-23			Bond Future	10.16	92.2564	10.1597	92.2564	0.00
27/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6538	6	6538	6	0.00
27/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4221	4	4221	4	0.00
27/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4164	4	4164	4	0.00
27/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4192	4	4192	4	0.00
27/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2316	2	2316	2	800.00
27/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1403	1	1403	1	800.00
27/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	3955	4	3955	4	0.00
27/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2699	3	2699	3	0.00
27/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1479	2	1479	2	0.00
27/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1491	2	1491	2	0.00
27/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1467	2	1467	2	0.00
27/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	782	1	782	1	800.00
27/03/2023	2030 On 01-February-24			Bond Future	10.26	90.1313	10.2589	90.1313	0.00
27/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5755	6	5755	6	0.00
27/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	8015	8	8015	8	0.00
27/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2460	2	2460	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
27/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5609	6	5609	6	0.00
27/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5726	6	5726	6	0.00
27/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1574	2	1574	2	400.00
27/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5784	6	5784	6	0.00
27/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2184	2	2184	2	1,360.00
27/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3550	4	3550	4	0.00
27/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1356	1	1356	1	0.00
27/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	825	1	825	1	400.00
27/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4464	5	4464	5	0.00
27/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1375	1	1375	1	0.00
27/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1412	1	1412	1	1,360.00
27/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3241	3	3241	3	0.00
27/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1365	1	1365	1	0.00
27/03/2023	2030 On 02-May-24			Bond Future	10.38	91.9296	10.3806	91.9296	0.00
27/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1981	2	1981	2	0.00
27/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1948	2	1948	2	0.00
27/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1964	2	1964	2	0.00
27/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4225	4	4225	4	0.00
27/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4249	4	4249	4	0.00
27/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4200	4	4200	4	0.00
27/03/2023	2032 On 04-May-23			Bond Future	10.64	87.3811	10.6396	87.3811	171,824.00
27/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	45	0	45	0	6,500.00
27/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	144	0	144	0	730.00
27/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2456	3	2456	3	0.00
27/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1985	2	1985	2	0.00
27/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2020	2	2020	2	0.00
27/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	473	1	473	1	500.00
27/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1195	1	1195	1	400.00
27/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	957	1	957	1	730.00
27/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2055	2	2055	2	0.00
27/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2683	3	2683	3	0.00
27/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1399	1	1399	1	0.00
27/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	30	0	30	0	500.00

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27/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3944	4	3944	4	400.00
27/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12910	13	12910	13	0.00
27/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	1	0	1	0	400.00
27/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4236	4	4236	4	0.00
27/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	555	1	555	1	730.00
27/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	779	1	779	1	0.00
27/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1523	2	1523	2	0.00
27/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1296	1	1296	1	0.00
27/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2244	2	2244	2	0.00
27/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	795	1	795	1	0.00
27/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	810	1	810	1	0.00
27/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	628	1	628	1	13,000.00
27/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1140	1	1140	1	500.00
27/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3356	3	3356	3	0.00
27/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	291	0	291	0	0.00
27/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4495	4	4495	4	0.00
27/03/2023	2032 On 03-August-23			Bond Future	10.75	89.0936	10.7523	89.0936	2,686.00
27/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5660	6	5660	6	0.00
27/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5697	6	5697	6	0.00
27/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5735	6	5735	6	0.00
27/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6227	6	6227	6	5,000.00
27/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1346	1	1346	1	1,500.00
27/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	443	0	443	0	1,500.00
27/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6496	6	6496	6	0.00
27/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3658	4	3658	4	0.00
27/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	705	1	705	1	0.00
27/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	815	1	815	1	0.00
27/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	824	1	824	1	0.00
27/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	833	1	833	1	0.00
27/03/2023	2032 On 02-November-23			Bond Future	10.86	86.7249	10.8637	86.7249	0.00
27/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4128	4	4128	4	0.00
27/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4098	4	4098	4	0.00
27/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4158	4	4158	4	0.00

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27/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2338	2	2338	2	0.00
27/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2374	2	2374	2	0.00
27/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2356	2	2356	2	0.00
27/03/2023	2032 On 01-February-24			Bond Future	10.98	88.4924	10.9768	88.4924	0.00
27/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6012	6	6012	6	0.00
27/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8599	9	8599	9	0.00
27/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2924	3	2924	3	1,200.00
27/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5948	6	5948	6	0.00
27/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5979	6	5979	6	0.00
27/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1489	2	1489	2	1,200.00
27/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6283	6	6283	6	0.00
27/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1975	2	1975	2	0.00
27/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1989	2	1989	2	0.00
27/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3970	4	3970	4	0.00
27/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1185	1	1185	1	1,200.00
27/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1963	2	1963	2	0.00
27/03/2023	2032 On 02-May-24			Bond Future	11.11	86.1003	11.1059	86.1003	0.00
27/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2522	3	2522	3	0.00
27/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2502	3	2502	3	0.00
27/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2542	3	2542	3	0.00
27/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5137	5	5137	5	0.00
27/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5194	5	5194	5	0.00
27/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5165	5	5165	5	0.00
27/03/2023	2033 On 04-May-23			Bond Future	116.14	116.1374	116.1411	116.1374	1,540.00
27/03/2023	2033 On 03-August-23			Bond Future	118.45	118.4418	118.4457	118.4418	6,141.00
27/03/2023	2033 On 02-November-23			Bond Future	119.44	119.4353	119.4389	119.4353	0.00
27/03/2023	2033 On 01-February-24			Bond Future	121.90	121.8965	121.9002	121.8965	0.00
27/03/2023	2033 On 02-May-24			Bond Future	122.91	122.9076	122.9107	122.9076	0.00
27/03/2023	2037 On 04-May-23			Bond Future	11.58	81.4698	11.5770	81.4698	63,080.00
27/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	355	0	355	0	400.00
27/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11041	11	11041	11	0.00
27/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	830	1	830	1	0.00
27/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2158	2	2158	2	400.00

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27/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	270	0	270	0	703.00
27/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	788	1	788	1	0.00
27/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2765	3	2765	3	0.00
27/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	809	1	809	1	0.00
27/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2360	2	2360	2	0.00
27/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	7	0	7	0	400.00
27/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2398	2	2398	2	0.00
27/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3984	4	3984	4	0.00
27/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3581	4	3581	4	0.00
27/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1008	1	1008	1	0.00
27/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2322	2	2322	2	0.00
27/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	726	1	726	1	703.00
27/03/2023	2037 On 03-August-23			Bond Future	11.71	78.8090	11.7068	78.8090	74,072.00
27/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4417	5	4417	5	0.00
27/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	404	0	404	0	1,800.00
27/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1274	1	1274	1	1,800.00
27/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4382	4	4382	4	0.00
27/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4347	4	4347	4	0.00
27/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2075	2	2075	2	0.00
27/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2057	2	2057	2	0.00
27/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5395	5	5395	5	0.00
27/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8924	9	8924	9	0.00
27/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2038	2	2038	2	0.00
27/03/2023	2037 On 02-November-23			Bond Future	11.83	80.3935	11.8262	80.3935	0.00
27/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3036	3	3036	3	0.00
27/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3063	3	3063	3	0.00
27/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3089	3	3089	3	0.00
27/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4583	5	4583	5	0.00
27/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4553	5	4553	5	0.00
27/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4523	4	4523	4	0.00
27/03/2023	2037 On 01-February-24			Bond Future	11.95	77.7763	11.9504	77.7763	0.00
27/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5440	6	5440	6	0.00
27/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5471	6	5471	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
27/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5503	6	5503	6	0.00
27/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3486	3	3486	3	0.00
27/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3506	3	3506	3	0.00
27/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3527	4	3527	4	0.00
27/03/2023	2037 On 02-May-24			Bond Future	12.09	79.3274	12.0882	79.3274	0.00
27/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2995	3	2995	3	0.00
27/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3038	3	3038	3	0.00
27/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3017	3	3017	3	0.00
27/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6576	7	6576	7	0.00
27/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6611	7	6611	7	0.00
27/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6541	6	6541	6	0.00
27/03/2023	2038 On 04-May-23			Bond Future	129.26	129.2555	129.2603	129.2555	4,625.00
27/03/2023	2038 On 03-August-23			Bond Future	129.87	129.8621	129.8666	129.8621	0.00
27/03/2023	2038 On 02-November-23			Bond Future	132.51	132.5030	132.5075	132.5030	0.00
27/03/2023	2038 On 01-February-24			Bond Future	133.23	133.2262	133.2298	133.2262	0.00
27/03/2023	2038 On 02-May-24			Bond Future	135.92	135.9167	135.9206	135.9167	0.00
27/03/2023	2040 On 04-May-23			Bond Future	11.78	82.4775	11.7822	82.4775	52,071.00
27/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	3	0	3	0	388.00
27/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	50	0	50	0	486.00
27/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	119	0	119	0	388.00
27/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9241	9	9241	9	0.00
27/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	797	1	797	1	486.00
27/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2557	3	2557	3	0.00
27/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	186	0	186	0	684.00
27/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	658	1	658	1	0.00
27/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	677	1	677	1	0.00
27/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5911	6	5911	6	0.00
27/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	696	1	696	1	0.00
27/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2884	3	2884	3	0.00
27/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	954	1	954	1	684.00
27/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	189	0	189	0	388.00
27/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	35	0	35	0	486.00
27/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6870	7	6870	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
27/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2928	3	2928	3	0.00
27/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2973	3	2973	3	0.00
27/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4973	5	4973	5	0.00
27/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2668	3	2668	3	0.00
27/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5643	5	5643	5	0.00
27/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10826	11	10826	11	0.00
27/03/2023	2040 On 03-August-23			Bond Future	11.91	79.5861	11.9124	79.5861	98,195.00
27/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4262	4	4262	4	0.00
27/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4226	4	4226	4	0.00
27/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4298	4	4298	4	0.00
27/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2438	2	2438	2	0.00
27/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2482	2	2482	2	0.00
27/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2460	2	2460	2	0.00
27/03/2023	2040 On 02-November-23			Bond Future	12.03	81.1862	12.0323	81.1862	14.00
27/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2853	3	2853	3	0.00
27/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2827	3	2827	3	0.00
27/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2801	3	2801	3	0.00
27/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5526	5	5526	5	0.00
27/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5454	5	5454	5	0.00
27/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5490	5	5490	5	0.00
27/03/2023	2040 On 01-February-24			Bond Future	12.16	78.3348	12.1569	78.3348	11.00
27/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5193	5	5193	5	0.00
27/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5161	5	5161	5	0.00
27/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5129	5	5129	5	0.00
27/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4142	4	4142	4	0.00
27/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4117	4	4117	4	0.00
27/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4093	4	4093	4	0.00
27/03/2023	2040 On 02-May-24			Bond Future	12.29	79.8969	12.2940	79.8969	0.00
27/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3006	3	3006	3	0.00
27/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2961	3	2961	3	0.00
27/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2983	3	2983	3	0.00
27/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6968	7	6968	7	0.00
27/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	7044	7	7044	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
27/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	7006	7	7006	7	0.00
27/03/2023	2044 On 04-May-23			Bond Future	11.89	78.4802	11.8857	78.4802	62,604.00
27/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	554	1	554	1	0.00
27/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1251	1	1251	1	0.00
27/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2037	2	2037	2	0.00
27/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3003	3	3003	3	0.00
27/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	522	1	522	1	0.00
27/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	537	1	537	1	0.00
27/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3470	3	3470	3	0.00
27/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2086	2	2086	2	4,423.00
27/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3520	3	3520	3	0.00
27/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	833	1	833	1	1,798.00
27/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1344	1	1344	1	4,423.00
27/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3422	3	3422	3	0.00
27/03/2023	2044 On 03-August-23			Bond Future	12.01	75.6357	12.0124	75.6357	20,083.00
27/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3768	4	3768	4	0.00
27/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2466	3	2466	3	0.00
27/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3210	3	3210	3	0.00
27/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3734	4	3734	4	0.00
27/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3701	4	3701	4	0.00
27/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2884	3	2884	3	0.00
27/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2859	3	2859	3	0.00
27/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3284	3	3284	3	4,754.00
27/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4065	4	4065	4	3,076.00
27/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2834	3	2834	3	0.00
27/03/2023	2044 On 02-November-23			Bond Future	12.13	77.1564	12.1289	77.1564	0.00
27/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2626	3	2626	3	0.00
27/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2602	3	2602	3	0.00
27/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2651	3	2651	3	0.00
27/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6069	6	6069	6	0.00
27/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6147	6	6147	6	0.00
27/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6108	6	6108	6	0.00
27/03/2023	2044 On 01-February-24			Bond Future	12.25	74.3481	12.2498	74.3481	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
27/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4744	5	4744	5	0.00
27/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4713	5	4713	5	0.00
27/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4775	5	4775	5	0.00
27/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4542	5	4542	5	0.00
27/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4596	5	4596	5	0.00
27/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4569	5	4569	5	0.00
27/03/2023	2044 On 02-May-24			Bond Future	12.38	75.8305	12.3821	75.8305	0.00
27/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3032	3	3032	3	0.00
27/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3010	3	3010	3	0.00
27/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3055	3	3055	3	0.00
27/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7298	7	7298	7	0.00
27/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7377	7	7377	7	0.00
27/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7337	7	7337	7	0.00
27/03/2023	2046 On 04-May-23			Bond Future	113.34	113.6087	113.3411	113.6087	17,308.00
27/03/2023	2046 On 03-August-23			Bond Future	115.59	115.8632	115.5901	115.8632	0.00
27/03/2023	2046 On 02-November-23			Bond Future	115.86	116.1378	115.8587	116.1378	0.00
27/03/2023	2046 On 01-February-24			Bond Future	118.25	118.5310	118.2461	118.5310	0.00
27/03/2023	2046 On 02-May-24			Bond Future	118.50	118.7927	118.5010	118.7927	0.00
27/03/2023	2050 On 04-May-23			Bond Future	115.74	116.0387	115.7375	116.0387	13,316.00
27/03/2023	2050 On 03-August-23			Bond Future	115.85	116.1600	115.8527	116.1600	0.00
27/03/2023	2050 On 02-November-23			Bond Future	118.21	118.5224	118.2086	118.5224	0.00
27/03/2023	2050 On 01-February-24			Bond Future	118.41	118.7292	118.4081	118.7292	0.00
27/03/2023	2050 On 02-May-24			Bond Future	120.80	121.1266	120.7993	121.1266	0.00
27/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	AL37 On 04-May-23			Index Future	884.18	883.8100	884.1780	883.8100	0.00
27/03/2023	AL37 On 03-August-23			Index Future	901.50	901.1310	901.5030	901.1310	0.00
27/03/2023	AL37 On 02-November-23			Index Future	919.62	919.2440	919.6220	919.2440	0.00
27/03/2023	AL37 On 01-February-24			Index Future	938.37	937.9800	938.3660	937.9800	0.00
27/03/2023	AL37 On 02-May-24			Index Future	957.13	956.7310	957.1300	956.7310	0.00
27/03/2023	AL7T On 04-May-23			Index Future	1011.27	1011.9980	1011.2710	1011.9980	0.00
27/03/2023	AL7T On 03-August-23			Index Future	1031.09	1031.8310	1031.0870	1031.8310	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
27/03/2023	AL7T On 02-November-23			Index Future	1051.81	1052.5710	1051.8100	1052.5710	0.00
27/03/2023	AL7T On 01-February-24			Index Future	1073.25	1074.0250	1073.2480	1074.0250	0.00
27/03/2023	AL7T On 02-May-24			Index Future	1094.71	1095.4960	1094.7100	1095.4960	0.00
27/03/2023	ALBI On 04-May-23			Index Future	885.81	886.6420	885.8140	886.6420	99.00
27/03/2023	ALBI On 03-August-23			Index Future	903.17	904.0190	903.1710	904.0190	0.00
27/03/2023	ALBI On 02-November-23			Index Future	921.32	922.1890	921.3230	922.1890	0.00
27/03/2023	ALBI On 01-February-24			Index Future	940.10	940.9850	940.1020	940.9850	0.00
27/03/2023	ALBI On 02-May-24			Index Future	958.90	959.7970	958.9010	959.7970	0.00
27/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2023	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
27/03/2023	ES33 On 04-May-23			Bond Future	12.08	74.5011	12.0815	74.5011	0.00
27/03/2023	ES33 On 03-August-23			Bond Future	12.24	75.9794	12.2353	75.9794	350.00
27/03/2023	ES33 On 02-November-23			Bond Future	12.39	73.7303	12.3921	73.7303	0.00
27/03/2023	ES33 On 01-February-24			Bond Future	12.56	75.2495	12.5565	75.2495	0.00
27/03/2023	ES33 On 02-May-24			Bond Future	12.73	72.9732	12.7340	72.9732	0.00
27/03/2023	ES42 On 04-May-23			Bond Future	12.49	71.7431	12.4895	71.7431	0.00
27/03/2023	ES42 On 03-August-23			Bond Future	12.63	73.1668	12.6313	73.1668	4,000.00
27/03/2023	ES42 On 02-November-23			Bond Future	12.78	70.3924	12.7755	70.3924	0.00
27/03/2023	ES42 On 01-February-24			Bond Future	12.92	71.8428	12.9190	71.8428	0.00
27/03/2023	ES42 On 02-May-24			Bond Future	13.08	69.0308	13.0781	69.0308	0.00
27/03/2023	GOVI On 04-May-23			GOVI	873.16	873.9690	873.1550	873.9690	840.00
27/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	202750	21	202750	21	0.00
27/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	202850	21	202850	21	0.00
27/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	202950	21	202950	21	0.00
27/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 03-August-23			GOVI	890.26	891.0970	890.2640	891.0970	0.00
27/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	530340	54	530340	54	0.00
27/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	530540	54	530540	54	0.00
27/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	530440	54	530440	54	0.00
27/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-November-23			GOVI	908.16	909.0080	908.1570	909.0080	0.00
27/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	223570	23	223570	23	0.00
27/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	223470	23	223470	23	0.00
27/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	223370	23	223370	23	0.00
27/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 01-February-24			GOVI	926.67	927.5360	926.6670	927.5360	0.00
27/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	466870	48	466870	48	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
27/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	466770	48	466770	48	0.00
27/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	466670	48	466670	48	0.00
27/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-May-24			GOVI	945.20	946.0780	945.1980	946.0780	0.00
27/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	57720	5	57720	5	0.00
27/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	57820	5	57820	5	0.00
27/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	57920	5	57920	5	0.00
27/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2023	IGOV On 04-May-23			Index Future	327.81	328.0300	327.8070	328.0300	654.00
27/03/2023	IGOV On 03-August-23			Index Future	334.31	334.5390	334.3110	334.5390	0.00
27/03/2023	IGOV On 02-November-23			Index Future	341.11	341.3420	341.1090	341.3420	0.00
27/03/2023	IGOV On 01-February-24			Index Future	348.14	348.3760	348.1380	348.3760	0.00
27/03/2023	IGOV On 02-May-24			Index Future	355.18	355.4160	355.1760	355.4160	0.00
27/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
27/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.67	92.3250	7.6650	92.3250	0.00
27/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.74	92.3000	7.7400	92.3000	0.00
27/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.77	92.2250	7.7700	92.2250	0.00
27/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
27/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.77	92.2300	7.7650	92.2300	0.00
27/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.78	92.2250	7.7750	92.2250	75.00
27/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.63	92.3800	7.6300	92.3800	272.00
27/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.48	92.5250	7.4750	92.5250	0.00
27/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.34	92.6550	7.3400	92.6550	0.00
27/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.28	92.7500	7.2750	92.7500	68.00
27/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.29	92.7700	7.2850	92.7700	0.00
27/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.27	92.7250	7.2650	92.7250	0.00
27/03/2023	R035 On 04-May-23			Bond Future	11.28	86.2939	11.2830	86.2939	151,356.00
27/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	6	0	6	0	388.00
27/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	99	0	99	0	491.00
27/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3379	4	3379	4	0.00
27/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3685	4	3685	4	0.00
27/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1272	1	1272	1	0.00
27/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9943	10	9943	10	0.00
27/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6464	7	6464	7	0.00
27/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1217	1	1217	1	0.00
27/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1244	1	1244	1	0.00
27/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	207	0	207	0	388.00
27/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	851	1	851	1	770.00
27/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1137	1	1137	1	491.00
27/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	170	0	170	0	770.00
27/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4514	4	4514	4	0.00
27/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2198	2	2198	2	0.00
27/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4244	4	4244	4	0.00
27/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1633	2	1633	2	0.00
27/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	96	0	96	0	388.00
27/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	13	0	13	0	491.00
27/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1787	2	1787	2	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
27/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	420	0	420	0	770.00
27/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1693	2	1693	2	0.00
27/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1663	2	1663	2	0.00
27/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	494	1	494	1	1,035.00
27/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5245	5	5245	5	0.00
27/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8794	9	8794	9	0.00
27/03/2023	R035 On 03-August-23			Bond Future	11.40	87.9851	11.4040	87.9851	9,321.00
27/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4867	5	4867	5	0.00
27/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4904	5	4904	5	0.00
27/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4941	5	4941	5	0.00
27/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1692	2	1692	2	0.00
27/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1708	2	1708	2	0.00
27/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1724	2	1724	2	0.00
27/03/2023	R035 On 02-November-23			Bond Future	11.53	85.2498	11.5271	85.2498	6.00
27/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3436	4	3436	4	0.00
27/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1575	2	1575	2	400.00
27/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8302	8	8302	8	0.00
27/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3380	3	3380	3	0.00
27/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3408	4	3408	4	0.00
27/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2619	3	2619	3	400.00
27/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3999	4	3999	4	0.00
27/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4027	4	4027	4	0.00
27/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1458	1	1458	1	400.00
27/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6775	7	6775	7	0.00
27/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4898	5	4898	5	0.00
27/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3972	4	3972	4	0.00
27/03/2023	R035 On 01-February-24			Bond Future	11.66	86.9872	11.6560	86.9872	0.00
27/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10420	11	10420	11	0.00
27/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2858	3	2858	3	400.00
27/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5882	6	5882	6	0.00
27/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5947	6	5947	6	0.00
27/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5914	6	5914	6	0.00
27/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1848	2	1848	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
27/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7693	8	7693	8	0.00
27/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5813	6	5813	6	0.00
27/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3110	3	3110	3	0.00
27/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3128	3	3128	3	0.00
27/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3091	3	3091	3	0.00
27/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1462	1	1462	1	400.00
27/03/2023	R035 On 02-May-24			Bond Future	11.79	84.2179	11.7893	84.2179	0.00
27/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3078	3	3078	3	0.00
27/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3033	3	3033	3	0.00
27/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3055	3	3055	3	0.00
27/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6244	6	6244	6	0.00
27/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6277	6	6277	6	0.00
27/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6210	6	6210	6	0.00
27/03/2023	R186 On 04-May-23			Bond Future	8.35	110.5979	8.3460	110.5979	100,584.00
27/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	765	1	765	1	200.00
27/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1779	2	1779	2	0.00
27/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1805	2	1805	2	0.00
27/03/2023	R186 On 04-May-23		Call	Bond Future	10600	11	10600	11	0.00
27/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1830	2	1830	2	0.00
27/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	272	0	272	0	0.00
27/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	266	0	266	0	0.00
27/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	278	0	278	0	0.00
27/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	720	1	720	1	200.00
27/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
27/03/2023	R186 On 03-August-23			Bond Future	8.38	107.4612	8.3819	107.4612	0.00
27/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4254	4	4254	4	0.00
27/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4203	4	4203	4	0.00
27/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4229	4	4229	4	0.00
27/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	258	0	258	0	0.00
27/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	261	0	261	0	0.00
27/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	254	0	254	0	0.00
27/03/2023	R186 On 02-November-23			Bond Future	8.40	109.6215	8.4020	109.6215	21.00
27/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5747	6	5747	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
27/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3427	3	3427	3	0.00
27/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3406	3	3406	3	0.00
27/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3448	3	3448	3	0.00
27/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2934	3	2934	3	1,715.00
27/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	707	1	707	1	0.00
27/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	719	1	719	1	0.00
27/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	713	1	713	1	0.00
27/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	871	1	871	1	0.00
27/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	296	0	296	0	1,715.00
27/03/2023	R186 On 01-February-24			Bond Future	8.41	106.5504	8.4142	106.5504	0.00
27/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3656	4	3656	4	0.00
27/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3617	4	3617	4	0.00
27/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3637	4	3637	4	0.00
27/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	842	1	842	1	0.00
27/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	853	1	853	1	0.00
27/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	848	1	848	1	0.00
27/03/2023	R186 On 02-May-24			Bond Future	8.45	108.6767	8.4476	108.6767	0.00
27/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1234	1	1234	1	0.00
27/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1245	1	1245	1	0.00
27/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1256	1	1256	1	0.00
27/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2304	2	2304	2	0.00
27/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2317	2	2317	2	0.00
27/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2331	2	2331	2	0.00
27/03/2023	R197 On 04-May-23			Bond Future	337.12	336.9662	337.1212	336.9662	309.00
27/03/2023	R197 On 03-August-23			Bond Future	334.73	334.5749	334.7325	334.5749	0.00
27/03/2023	R197 On 02-November-23			Bond Future	341.54	341.3790	341.5396	341.3790	0.00
27/03/2023	R202 On 04-May-23			Bond Future	252.67	253.3189	252.6727	253.3189	4,960.00
27/03/2023	R202 On 03-August-23			Bond Future	252.86	253.5240	252.8647	253.5240	460.00
27/03/2023	R202 On 02-November-23			Bond Future	258.01	258.6796	258.0067	258.6796	0.00
27/03/2023	R202 On 01-February-24			Bond Future	258.38	259.0687	258.3803	259.0687	0.00
27/03/2023	R202 On 02-May-24			Bond Future	263.60	264.3005	263.5988	264.3005	0.00
27/03/2023	R209 On 04-May-23			Bond Future	11.31	66.7977	11.3131	66.7977	20,107.00
27/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	606	1	606	1	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1816	2	1816	2	2,250.00
27/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5687	6	5687	6	0.00
27/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	808	1	808	1	0.00
27/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	10	0	10	0	500.00
27/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	108	0	108	0	4,500.00
27/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	768	1	768	1	0.00
27/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	788	1	788	1	0.00
27/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1871	2	1871	2	0.00
27/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1903	2	1903	2	0.00
27/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4376	4	4376	4	0.00
27/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	886	1	886	1	0.00
27/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7092	7	7092	7	0.00
27/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1839	2	1839	2	0.00
27/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	82	0	82	0	9,750.00
27/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2205	2	2205	2	8,250.00
27/03/2023	R209 On 03-August-23			Bond Future	11.42	68.1068	11.4223	68.1068	1,690.00
27/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4122	4	4122	4	0.00
27/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1048	1	1048	1	1,800.00
27/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4059	4	4059	4	0.00
27/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4090	4	4090	4	0.00
27/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	322	0	322	0	1,800.00
27/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7910	8	7910	8	0.00
27/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1583	2	1583	2	0.00
27/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4759	5	4759	5	0.00
27/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1613	2	1613	2	0.00
27/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1598	2	1598	2	0.00
27/03/2023	R209 On 02-November-23			Bond Future	11.53	66.3246	11.5301	66.3246	594.00
27/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2822	3	2822	3	0.00
27/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2773	3	2773	3	0.00
27/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2797	3	2797	3	0.00
27/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3732	4	3732	4	0.00
27/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3758	4	3758	4	0.00
27/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3706	4	3706	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
27/03/2023	R209 On 01-February-24			Bond Future	11.64	67.6764	11.6384	67.6764	0.00
27/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5076	5	5076	5	0.00
27/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5104	5	5104	5	0.00
27/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5133	5	5133	5	0.00
27/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2789	3	2789	3	0.00
27/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2806	3	2806	3	0.00
27/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2823	3	2823	3	0.00
27/03/2023	R209 On 02-May-24			Bond Future	11.76	65.8769	11.7583	65.8769	0.00
27/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2774	3	2774	3	0.00
27/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2735	3	2735	3	0.00
27/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2754	3	2754	3	0.00
27/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5560	6	5560	6	0.00
27/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5590	6	5590	6	0.00
27/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5530	6	5530	6	0.00
27/03/2023	R210 On 04-May-23			Bond Future	226.04	226.0343	226.0365	226.0343	386.00
27/03/2023	R210 On 03-August-23			Bond Future	230.52	230.5194	230.5214	230.5194	300.00
27/03/2023	R210 On 02-November-23			Bond Future	232.05	232.0518	232.0530	232.0518	0.00
27/03/2023	R210 On 01-February-24			Bond Future	236.84	236.8337	236.8351	236.8337	0.00
27/03/2023	R210 On 02-May-24			Bond Future	238.39	238.3853	238.3852	238.3853	0.00
27/03/2023	R213 On 04-May-23			Bond Future	10.41	83.4376	10.4071	83.4376	32,834.00
27/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2045	2	2045	2	0.00
27/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2079	2	2079	2	0.00
27/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2113	2	2113	2	0.00
27/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	542	1	542	1	0.00
27/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	553	1	553	1	0.00
27/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	564	1	564	1	0.00
27/03/2023	R213 On 03-August-23			Bond Future	10.51	85.0727	10.5138	85.0727	0.00
27/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5404	5	5404	5	0.00
27/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5439	5	5439	5	0.00
27/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5473	6	5473	6	0.00
27/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	624	1	624	1	0.00
27/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	617	1	617	1	0.00
27/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	631	1	631	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
27/03/2023	R213 On 02-November-23			Bond Future	10.62	83.2304	10.6235	83.2304	3,319.00
27/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3980	4	3980	4	0.00
27/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4008	4	4008	4	0.00
27/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4037	4	4037	4	0.00
27/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1843	2	1843	2	0.00
27/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1857	2	1857	2	0.00
27/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1871	2	1871	2	0.00
27/03/2023	R213 On 01-February-24			Bond Future	10.74	84.9267	10.7391	84.9267	0.00
27/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5660	6	5660	6	0.00
27/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5601	6	5601	6	0.00
27/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5630	6	5630	6	0.00
27/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1599	2	1599	2	0.00
27/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1610	2	1610	2	0.00
27/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1589	2	1589	2	0.00
27/03/2023	R213 On 02-May-24			Bond Future	10.86	83.0686	10.8620	83.0686	0.00
27/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2133	2	2133	2	0.00
27/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2151	2	2151	2	0.00
27/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2169	2	2169	2	0.00
27/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4553	5	4553	5	0.00
27/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4579	5	4579	5	0.00
27/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4604	5	4604	5	0.00
27/03/2023	R214 On 04-May-23			Bond Future	11.62	63.1869	11.6222	63.1869	17,989.00
27/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	789	1	789	1	0.00
27/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	750	1	750	1	0.00
27/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	769	1	769	1	0.00
27/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2093	2	2093	2	0.00
27/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2127	2	2127	2	0.00
27/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2060	2	2060	2	0.00
27/03/2023	R214 On 03-August-23			Bond Future	11.73	64.4252	11.7297	64.4252	2,980.00
27/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	3993	4	3993	4	0.00
27/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3931	4	3931	4	0.00
27/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3962	4	3962	4	0.00
27/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1881	2	1881	2	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
27/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1898	2	1898	2	0.00
27/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1864	2	1864	2	0.00
27/03/2023	R214 On 02-November-23			Bond Future	11.84	62.4216	11.8381	62.4216	0.00
27/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2512	3	2512	3	0.00
27/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2558	3	2558	3	0.00
27/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2535	3	2535	3	0.00
27/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4506	4	4506	4	0.00
27/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4477	4	4477	4	0.00
27/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4447	4	4447	4	0.00
27/03/2023	R214 On 01-February-24			Bond Future	11.95	63.6938	11.9502	63.6938	0.00
27/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4402	5	4402	5	0.00
27/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4429	5	4429	5	0.00
27/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4457	5	4457	5	0.00
27/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3434	3	3434	3	0.00
27/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3455	3	3455	3	0.00
27/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3475	3	3475	3	0.00
27/03/2023	R214 On 02-May-24			Bond Future	12.06	61.6652	12.0645	61.6652	0.00
27/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2719	3	2719	3	0.00
27/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2698	3	2698	3	0.00
27/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2678	3	2678	3	0.00
27/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5733	6	5733	6	0.00
27/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5701	6	5701	6	0.00
27/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5669	6	5669	6	0.00
27/03/2023	R248 On 04-May-23			Bond Future	11.77	77.7968	11.7694	77.7968	222,403.00
27/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	599	1	599	1	0.00
27/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	582	1	582	1	0.00
27/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	12	0	12	0	1,500.00
27/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	276	0	276	0	1,500.00
27/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	617	1	617	1	0.00
27/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3343	3	3343	3	0.00
27/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	9584	9	9584	9	0.00
27/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3442	3	3442	3	0.00
27/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3392	3	3392	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
27/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4709	4	4709	4	0.00
27/03/2023	R248 On 03-August-23			Bond Future	11.88	79.3214	11.8821	79.3214	20,000.00
27/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4146	4	4146	4	0.00
27/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4110	4	4110	4	0.00
27/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4181	4	4181	4	0.00
27/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2793	3	2793	3	0.00
27/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2842	3	2842	3	0.00
27/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2817	3	2817	3	0.00
27/03/2023	R248 On 02-November-23			Bond Future	12.00	76.4754	11.9958	76.4754	0.00
27/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2909	3	2909	3	0.00
27/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2882	3	2882	3	0.00
27/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2856	3	2856	3	0.00
27/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6105	6	6105	6	0.00
27/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6183	6	6183	6	0.00
27/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6144	6	6144	6	0.00
27/03/2023	R248 On 01-February-24			Bond Future	12.11	78.0340	12.1136	78.0340	0.00
27/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4991	5	4991	5	0.00
27/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4959	5	4959	5	0.00
27/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4927	5	4927	5	0.00
27/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4769	5	4769	5	0.00
27/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4741	5	4741	5	0.00
27/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4714	5	4714	5	0.00
27/03/2023	R248 On 02-May-24			Bond Future	12.23	75.1492	12.2337	75.1492	13,000.00
27/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3072	3	3072	3	0.00
27/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3049	3	3049	3	0.00
27/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3025	3	3025	3	0.00
27/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7752	8	7752	8	0.00
27/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7836	8	7836	8	0.00
27/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7794	8	7794	8	0.00