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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
29/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	2025 On 04-May-23			Bond Future	169.89	169.9523	169.8927	169.9523	5,381.00
29/03/2023	2025 On 03-August-23			Bond Future	171.52	171.5834	171.5222	171.5834	214.00
29/03/2023	2025 On 02-November-23			Bond Future	175.01	175.0726	175.0098	175.0726	0.00
29/03/2023	2025 On 01-February-24			Bond Future	176.83	176.8950	176.8312	176.8950	0.00
29/03/2023	2025 On 02-May-24			Bond Future	180.40	180.4688	180.4047	180.4688	0.00
29/03/2023	2029 On 04-May-23			Bond Future	122.55	123.1692	122.5503	123.1692	2,115.00
29/03/2023	2029 On 03-August-23			Bond Future	124.98	125.6130	124.9815	125.6130	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
29/03/2023	2029 On 02-November-23			Bond Future	126.20	126.8422	126.1977	126.8422	0.00
29/03/2023	2029 On 01-February-24			Bond Future	128.80	129.4561	128.7984	129.4561	0.00
29/03/2023	2029 On 02-May-24			Bond Future	130.04	130.7138	130.0437	130.7138	0.00
29/03/2023	2030 On 04-May-23			Bond Future	9.85	92.8028	9.8458	92.8028	93,188.00
29/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	452	0	452	0	150.00
29/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	9359	9	9359	9	0.00
29/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	11158	11	11158	11	0.00
29/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	11428	11	11428	11	0.00
29/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3752	3	3752	3	350.00
29/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7676	7	7676	7	0.00
29/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	3324	3	3324	3	0.00
29/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	15	0	15	0	388.00
29/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	616	0	616	0	479.00
29/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	6539	6	6539	6	0.00
29/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	3248	3	3248	3	0.00
29/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	3286	3	3286	3	0.00
29/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	854	1	854	1	388.00
29/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2870	3	2870	3	479.00
29/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1442	1	1442	1	1,080.00
29/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	742	1	742	1	0.00
29/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	296	0	296	0	0.00
29/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1155	1	1155	1	0.00
29/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	230	0	230	0	0.00
29/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	236	0	236	0	0.00
29/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	32	0	32	0	150.00
29/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1422	2	1422	2	0.00
29/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	3835	4	3835	4	0.00
29/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	1675	2	1675	2	0.00
29/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	225	0	225	0	0.00
29/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	16	0	16	0	388.00
29/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	174	0	174	0	0.00
29/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	1	0	1	0	350.00
29/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	1	0	1	0	479.00

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29/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	5	0	5	0	1,080.00
29/03/2023	2030 On 03-August-23			Bond Future	9.95	90.6145	9.9469	90.6145	11,931.00
29/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	6357	6	6357	6	0.00
29/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10850	10	10850	10	0.00
29/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11944	12	11944	12	0.00
29/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	6321	6	6321	6	0.00
29/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	3164	3	3164	3	1,012.00
29/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3930	4	3930	4	350.00
29/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	6285	6	6285	6	0.00
29/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	383	0	383	0	0.00
29/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	888	1	888	1	0.00
29/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	374	0	374	0	0.00
29/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	33	0	33	0	350.00
29/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	59	0	59	0	1,012.00
29/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1190	1	1190	1	0.00
29/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	378	0	378	0	0.00
29/03/2023	2030 On 02-November-23			Bond Future	10.04	92.4361	10.0358	92.4361	80.00
29/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6962	7	6962	7	0.00
29/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4575	4	4575	4	0.00
29/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4515	4	4515	4	0.00
29/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4545	4	4545	4	0.00
29/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2572	2	2572	2	800.00
29/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1587	1	1587	1	800.00
29/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	3611	4	3611	4	0.00
29/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2426	3	2426	3	0.00
29/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1303	1	1303	1	0.00
29/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1314	1	1314	1	0.00
29/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1292	1	1292	1	0.00
29/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	678	1	678	1	800.00
29/03/2023	2030 On 01-February-24			Bond Future	10.13	90.3147	10.1282	90.3147	0.00
29/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	6147	6	6147	6	0.00
29/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	8458	8	8458	8	0.00
29/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2714	3	2714	3	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
29/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5996	6	5996	6	0.00
29/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	6117	6	6117	6	0.00
29/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1764	2	1764	2	400.00
29/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	6177	6	6177	6	0.00
29/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2420	2	2420	2	1,360.00
29/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3246	3	3246	3	0.00
29/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1209	1	1209	1	0.00
29/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	728	1	728	1	400.00
29/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4114	4	4114	4	0.00
29/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1226	1	1226	1	0.00
29/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1261	1	1261	1	1,360.00
29/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	2955	3	2955	3	0.00
29/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1218	1	1218	1	0.00
29/03/2023	2030 On 02-May-24			Bond Future	10.24	92.1170	10.2423	92.1170	0.00
29/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	2201	2	2201	2	0.00
29/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	2165	2	2165	2	0.00
29/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	2183	2	2183	2	0.00
29/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	3892	4	3892	4	0.00
29/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	3916	4	3916	4	0.00
29/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	3869	4	3869	4	0.00
29/03/2023	2032 On 04-May-23			Bond Future	10.56	87.2894	10.5634	87.2894	172,308.00
29/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	58	0	58	0	6,500.00
29/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	179	0	179	0	730.00
29/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2715	2	2715	2	0.00
29/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	2216	2	2216	2	0.00
29/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2254	2	2254	2	0.00
29/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	563	0	563	0	500.00
29/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1367	1	1367	1	400.00
29/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	1105	1	1105	1	730.00
29/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2291	2	2291	2	0.00
29/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2954	3	2954	3	0.00
29/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1588	1	1588	1	0.00
29/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	40	0	40	0	500.00

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29/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	4263	4	4263	4	400.00
29/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	13303	13	13303	13	0.00
29/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
29/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	3856	4	3856	4	0.00
29/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	433	1	433	1	730.00
29/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	622	1	622	1	0.00
29/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1278	2	1278	2	0.00
29/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1074	1	1074	1	0.00
29/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	1940	2	1940	2	0.00
29/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	635	1	635	1	0.00
29/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	648	1	648	1	0.00
29/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	493	1	493	1	13,000.00
29/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	936	1	936	1	500.00
29/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	2998	3	2998	3	0.00
29/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	217	0	217	0	0.00
29/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4112	5	4112	5	0.00
29/03/2023	2032 On 03-August-23			Bond Future	10.67	89.0000	10.6728	89.0000	2,686.00
29/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5964	6	5964	6	0.00
29/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	6002	6	6002	6	0.00
29/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	6041	6	6041	6	0.00
29/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6543	6	6543	6	5,000.00
29/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1477	1	1477	1	1,500.00
29/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	498	0	498	0	1,500.00
29/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6150	7	6150	7	0.00
29/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3389	4	3389	4	0.00
29/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	621	1	621	1	0.00
29/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	720	1	720	1	0.00
29/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	728	1	728	1	0.00
29/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	736	1	736	1	0.00
29/03/2023	2032 On 02-November-23			Bond Future	10.78	86.6293	10.7807	86.6293	0.00
29/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4366	4	4366	4	0.00
29/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4335	4	4335	4	0.00
29/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4397	4	4397	4	0.00

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29/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2168	2	2168	2	0.00
29/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2202	2	2202	2	0.00
29/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2185	2	2185	2	0.00
29/03/2023	2032 On 01-February-24			Bond Future	10.89	88.3949	10.8900	88.3949	0.00
29/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6292	6	6292	6	0.00
29/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8925	9	8925	9	0.00
29/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	3113	3	3113	3	1,200.00
29/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	6227	6	6227	6	0.00
29/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6259	6	6259	6	0.00
29/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1608	1	1608	1	1,200.00
29/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	5986	6	5986	6	0.00
29/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1838	2	1838	2	0.00
29/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1851	2	1851	2	0.00
29/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3742	4	3742	4	0.00
29/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1094	1	1094	1	1,200.00
29/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1826	2	1826	2	0.00
29/03/2023	2032 On 02-May-24			Bond Future	11.01	86.0012	11.0149	86.0012	0.00
29/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2691	2	2691	2	0.00
29/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2670	2	2670	2	0.00
29/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2712	3	2712	3	0.00
29/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	4881	5	4881	5	0.00
29/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	4936	5	4936	5	0.00
29/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	4908	5	4908	5	0.00
29/03/2023	2033 On 04-May-23			Bond Future	115.72	116.6641	115.7163	116.6641	1,540.00
29/03/2023	2033 On 03-August-23			Bond Future	118.01	118.9789	118.0118	118.9789	6,141.00
29/03/2023	2033 On 02-November-23			Bond Future	119.00	119.9827	118.9960	119.9827	0.00
29/03/2023	2033 On 01-February-24			Bond Future	121.45	122.4553	121.4483	122.4553	0.00
29/03/2023	2033 On 02-May-24			Bond Future	122.45	123.4771	122.4505	123.4771	0.00
29/03/2023	2037 On 04-May-23			Bond Future	11.53	81.3696	11.5307	81.3696	63,080.00
29/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	381	0	381	0	400.00
29/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11305	11	11305	11	0.00
29/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	890	1	890	1	0.00
29/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2291	2	2291	2	400.00

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29/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	290	0	290	0	703.00
29/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2923	3	2923	3	0.00
29/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	845	1	845	1	0.00
29/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	867	1	867	1	0.00
29/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2153	2	2153	2	0.00
29/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2189	2	2189	2	0.00
29/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	4	0	4	0	400.00
29/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3738	4	3738	4	0.00
29/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3341	4	3341	4	0.00
29/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	875	1	875	1	0.00
29/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2116	2	2116	2	0.00
29/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	618	1	618	1	703.00
29/03/2023	2037 On 03-August-23			Bond Future	11.66	78.7068	11.6587	78.7068	74,072.00
29/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4569	4	4569	4	0.00
29/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	427	0	427	0	1,800.00
29/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1337	1	1337	1	1,800.00
29/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4534	4	4534	4	0.00
29/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4498	4	4498	4	0.00
29/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1955	2	1955	2	0.00
29/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1937	2	1937	2	0.00
29/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5188	5	5188	5	0.00
29/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8676	9	8676	9	0.00
29/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1919	2	1919	2	0.00
29/03/2023	2037 On 02-November-23			Bond Future	11.78	80.2890	11.7763	80.2890	0.00
29/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3147	3	3147	3	0.00
29/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3175	3	3175	3	0.00
29/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3202	3	3202	3	0.00
29/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4418	5	4418	5	0.00
29/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4388	5	4388	5	0.00
29/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4359	5	4359	5	0.00
29/03/2023	2037 On 01-February-24			Bond Future	11.90	77.6697	11.8985	77.6697	0.00
29/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5596	5	5596	5	0.00
29/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5628	5	5628	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5660	6	5660	6	0.00
29/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3361	3	3361	3	0.00
29/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3380	3	3380	3	0.00
29/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3401	4	3401	4	0.00
29/03/2023	2037 On 02-May-24			Bond Future	12.03	79.2190	12.0341	79.2190	0.00
29/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3102	3	3102	3	0.00
29/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3146	3	3146	3	0.00
29/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3124	3	3124	3	0.00
29/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6395	7	6395	7	0.00
29/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6430	7	6430	7	0.00
29/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6361	7	6361	7	0.00
29/03/2023	2038 On 04-May-23			Bond Future	129.39	130.1942	129.3944	130.1942	4,625.00
29/03/2023	2038 On 03-August-23			Bond Future	130.00	130.8188	130.0027	130.8188	0.00
29/03/2023	2038 On 02-November-23			Bond Future	132.65	133.4789	132.6462	133.4789	0.00
29/03/2023	2038 On 01-February-24			Bond Future	133.37	134.2211	133.3713	134.2211	0.00
29/03/2023	2038 On 02-May-24			Bond Future	136.07	136.9320	136.0661	136.9320	0.00
29/03/2023	2040 On 04-May-23			Bond Future	11.79	82.3400	11.7917	82.3400	52,071.00
29/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	2	0	2	0	388.00
29/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	41	0	41	0	486.00
29/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	102	0	102	0	388.00
29/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9179	9	9179	9	0.00
29/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	742	1	742	1	486.00
29/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2478	3	2478	3	0.00
29/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	163	0	163	0	684.00
29/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	608	1	608	1	0.00
29/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	626	1	626	1	0.00
29/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	645	1	645	1	0.00
29/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5840	6	5840	6	0.00
29/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	175	0	175	0	388.00
29/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	31	0	31	0	486.00
29/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2889	3	2889	3	0.00
29/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	933	1	933	1	684.00
29/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6919	7	6919	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
29/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2935	3	2935	3	0.00
29/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2980	3	2980	3	0.00
29/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	5007	5	5007	5	0.00
29/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2670	3	2670	3	0.00
29/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5683	6	5683	6	0.00
29/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10883	11	10883	11	0.00
29/03/2023	2040 On 03-August-23			Bond Future	11.92	79.4458	11.9223	79.4458	98,195.00
29/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4201	4	4201	4	0.00
29/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4166	4	4166	4	0.00
29/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4237	4	4237	4	0.00
29/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2437	2	2437	2	0.00
29/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2480	2	2480	2	0.00
29/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2458	2	2458	2	0.00
29/03/2023	2040 On 02-November-23			Bond Future	12.04	81.0429	12.0426	81.0429	0.00
29/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2810	3	2810	3	0.00
29/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2784	3	2784	3	0.00
29/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2759	3	2759	3	0.00
29/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5544	5	5544	5	0.00
29/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5472	5	5472	5	0.00
29/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5507	5	5507	5	0.00
29/03/2023	2040 On 01-February-24			Bond Future	12.17	78.1886	12.1676	78.1886	11.00
29/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5144	5	5144	5	0.00
29/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5111	5	5111	5	0.00
29/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5080	5	5080	5	0.00
29/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4154	4	4154	4	0.00
29/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4129	4	4129	4	0.00
29/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4105	4	4105	4	0.00
29/03/2023	2040 On 02-May-24			Bond Future	12.30	79.7481	12.3049	79.7481	0.00
29/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	2971	3	2971	3	0.00
29/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2948	3	2948	3	0.00
29/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2925	3	2925	3	0.00
29/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6994	7	6994	7	0.00
29/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	7071	7	7071	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
29/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	7032	7	7032	7	0.00
29/03/2023	2044 On 04-May-23			Bond Future	11.90	78.4352	11.9004	78.4352	62,354.00
29/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	500	1	500	1	0.00
29/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	2900	3	2900	3	0.00
29/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1170	1	1170	1	0.00
29/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	1942	2	1942	2	0.00
29/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	470	1	470	1	0.00
29/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	485	1	485	1	0.00
29/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3507	3	3507	3	0.00
29/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2095	2	2095	2	4,423.00
29/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3557	3	3557	3	0.00
29/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1339	1	1339	1	4,423.00
29/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	820	1	820	1	1,798.00
29/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3457	3	3457	3	0.00
29/03/2023	2044 On 03-August-23			Bond Future	12.03	75.5897	12.0277	75.5897	21,333.00
29/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3691	4	3691	4	0.00
29/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2401	2	2401	2	0.00
29/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3657	4	3657	4	0.00
29/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3138	3	3138	3	0.00
29/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3624	4	3624	4	0.00
29/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2899	3	2899	3	0.00
29/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3304	3	3304	3	4,754.00
29/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2874	3	2874	3	0.00
29/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4092	4	4092	4	3,076.00
29/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2848	3	2848	3	0.00
29/03/2023	2044 On 02-November-23			Bond Future	12.14	77.1093	12.1448	77.1093	0.00
29/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2572	3	2572	3	0.00
29/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2547	3	2547	3	0.00
29/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2597	3	2597	3	0.00
29/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6108	6	6108	6	0.00
29/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6186	6	6186	6	0.00
29/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6147	6	6147	6	0.00
29/03/2023	2044 On 01-February-24			Bond Future	12.27	74.3000	12.2663	74.3000	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
29/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4678	5	4678	5	0.00
29/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4647	5	4647	5	0.00
29/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4708	5	4708	5	0.00
29/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4571	5	4571	5	0.00
29/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4625	5	4625	5	0.00
29/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4598	5	4598	5	0.00
29/03/2023	2044 On 02-May-24			Bond Future	12.40	75.7818	12.3992	75.7818	0.00
29/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	2983	3	2983	3	0.00
29/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	2961	3	2961	3	0.00
29/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3006	3	3006	3	0.00
29/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7345	7	7345	7	0.00
29/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7425	7	7425	7	0.00
29/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7385	7	7385	7	0.00
29/03/2023	2046 On 04-May-23			Bond Future	113.78	114.1631	113.7763	114.1631	17,308.00
29/03/2023	2046 On 03-August-23			Bond Future	116.03	116.4282	116.0333	116.4282	0.00
29/03/2023	2046 On 02-November-23			Bond Future	116.31	116.7136	116.3106	116.7136	0.00
29/03/2023	2046 On 01-February-24			Bond Future	118.71	119.1188	118.7075	119.1188	0.00
29/03/2023	2046 On 02-May-24			Bond Future	118.97	119.3911	118.9725	119.3911	0.00
29/03/2023	2050 On 04-May-23			Bond Future	116.23	117.9030	116.2290	117.9030	13,316.00
29/03/2023	2050 On 03-August-23			Bond Future	116.35	118.0608	116.3535	118.0608	0.00
29/03/2023	2050 On 02-November-23			Bond Future	118.72	120.4616	118.7195	120.4616	0.00
29/03/2023	2050 On 01-February-24			Bond Future	118.93	120.7074	118.9292	120.7074	0.00
29/03/2023	2050 On 02-May-24			Bond Future	121.33	123.1453	121.3322	123.1453	0.00
29/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	AL37 On 04-May-23			Index Future	886.70	884.0350	886.7020	884.0350	0.00
29/03/2023	AL37 On 03-August-23			Index Future	904.07	901.3570	904.0740	901.3570	0.00
29/03/2023	AL37 On 02-November-23			Index Future	922.24	919.4720	922.2440	919.4720	0.00
29/03/2023	AL37 On 01-February-24			Index Future	941.04	938.2130	941.0410	938.2130	0.00
29/03/2023	AL37 On 02-May-24			Index Future	959.86	956.9760	959.8630	956.9760	0.00
29/03/2023	AL7T On 04-May-23			Index Future	1014.85	1010.9630	1014.8500	1010.9630	0.00
29/03/2023	AL7T On 03-August-23			Index Future	1034.73	1030.7710	1034.7340	1030.7710	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
29/03/2023	AL7T On 02-November-23			Index Future	1055.53	1051.4870	1055.5290	1051.4870	0.00
29/03/2023	AL7T On 01-February-24			Index Future	1077.04	1072.9190	1077.0430	1072.9190	0.00
29/03/2023	AL7T On 02-May-24			Index Future	1098.59	1094.3760	1098.5850	1094.3760	0.00
29/03/2023	ALBI On 04-May-23			Index Future	886.82	885.8350	886.8160	885.8350	99.00
29/03/2023	ALBI On 03-August-23			Index Future	904.19	903.1920	904.1920	903.1920	0.00
29/03/2023	ALBI On 02-November-23			Index Future	922.36	921.3440	922.3630	921.3440	0.00
29/03/2023	ALBI On 01-February-24			Index Future	941.16	940.1230	941.1630	940.1230	0.00
29/03/2023	ALBI On 02-May-24			Index Future	959.99	958.9240	959.9870	958.9240	0.00
29/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	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
29/03/2023	ES33 On 04-May-23			Bond Future	12.04	74.4449	12.0444	74.4449	0.00
29/03/2023	ES33 On 03-August-23			Bond Future	12.20	75.9220	12.1966	75.9220	350.00
29/03/2023	ES33 On 02-November-23			Bond Future	12.35	73.6716	12.3518	73.6716	0.00
29/03/2023	ES33 On 01-February-24			Bond Future	12.51	75.1896	12.5143	75.1896	0.00
29/03/2023	ES33 On 02-May-24			Bond Future	12.69	72.9124	12.6898	72.9124	0.00
29/03/2023	ES42 On 04-May-23			Bond Future	12.50	71.6217	12.4981	71.6217	0.00
29/03/2023	ES42 On 03-August-23			Bond Future	12.64	73.0429	12.6402	73.0429	4,000.00
29/03/2023	ES42 On 02-November-23			Bond Future	12.78	70.2659	12.7848	70.2659	0.00
29/03/2023	ES42 On 01-February-24			Bond Future	12.93	71.7137	12.9287	71.7137	0.00
29/03/2023	ES42 On 02-May-24			Bond Future	13.09	68.8994	13.0881	68.8994	0.00
29/03/2023	GOVI On 04-May-23			GOVI	874.19	873.1810	874.1920	873.1810	840.00
29/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	213120	20	213120	20	0.00
29/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	213220	20	213220	20	0.00
29/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	213320	20	213320	20	0.00
29/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 03-August-23			GOVI	891.32	890.2900	891.3200	890.2900	0.00
29/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	540900	53	540900	53	0.00
29/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	541100	53	541100	53	0.00
29/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	541000	53	541000	53	0.00
29/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-November-23			GOVI	909.23	908.1820	909.2320	908.1820	0.00
29/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	234320	22	234320	22	0.00
29/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	234220	22	234220	22	0.00
29/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	234120	22	234120	22	0.00
29/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 01-February-24			GOVI	927.77	926.6930	927.7650	926.6930	0.00
29/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	477850	47	477850	47	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
29/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	477750	47	477750	47	0.00
29/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	477650	47	477650	47	0.00
29/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24			GOVI	946.32	945.2260	946.3210	945.2260	0.00
29/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	46490	6	46490	6	0.00
29/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	46590	6	46590	6	0.00
29/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	46690	6	46690	6	0.00
29/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2023	IGOV On 04-May-23			Index Future	328.03	329.9790	328.0310	329.9790	654.00
29/03/2023	IGOV On 03-August-23			Index Future	334.54	336.5260	334.5380	336.5260	0.00
29/03/2023	IGOV On 02-November-23			Index Future	341.34	343.3680	341.3400	343.3680	0.00
29/03/2023	IGOV On 01-February-24			Index Future	348.38	350.4450	348.3750	350.4450	0.00
29/03/2023	IGOV On 02-May-24			Index Future	355.42	357.5290	355.4180	357.5290	0.00
29/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/03/2023	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
29/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.70	92.3150	7.6950	92.3150	0.00
29/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.2500	7.7850	92.2500	0.00
29/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.81	92.2200	7.8050	92.2200	0.00
29/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.81	92.2150	7.8100	92.2150	0.00
29/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.82	92.2000	7.8200	92.2000	0.00
29/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.79	92.2200	7.7900	92.2200	75.00
29/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.66	92.3650	7.6550	92.3650	272.00
29/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.47	92.5150	7.4700	92.5150	0.00
29/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.38	92.6100	7.3800	92.6100	0.00
29/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.29	92.7100	7.2850	92.7100	68.00
29/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.27	92.7400	7.2700	92.7400	0.00
29/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.30	92.7200	7.3000	92.7200	0.00
29/03/2023	R035 On 04-May-23			Bond Future	11.25	86.1055	11.2522	86.1055	151,607.00
29/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	5	0	5	0	388.00
29/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	99	0	99	0	491.00
29/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3802	4	3802	4	0.00
29/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1317	1	1317	1	0.00
29/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3489	3	3489	3	0.00
29/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	173	0	173	0	770.00
29/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10115	10	10115	10	0.00
29/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6621	6	6621	6	0.00
29/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1261	1	1261	1	0.00
29/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1289	1	1289	1	0.00
29/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	210	0	210	0	388.00
29/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	880	1	880	1	770.00
29/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1178	1	1178	1	491.00
29/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2052	2	2052	2	0.00
29/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4071	4	4071	4	0.00
29/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1503	2	1503	2	0.00
29/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	76	0	76	0	388.00
29/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	9	0	9	0	491.00
29/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4340	5	4340	5	0.00
29/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	427	0	427	0	1,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1652	2	1652	2	0.00
29/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	360	0	360	0	770.00
29/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1561	2	1561	2	0.00
29/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1532	2	1532	2	0.00
29/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5070	5	5070	5	0.00
29/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8618	9	8618	9	0.00
29/03/2023	R035 On 03-August-23			Bond Future	11.37	87.7928	11.3721	87.7928	9,321.00
29/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4967	5	4967	5	0.00
29/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5005	5	5005	5	0.00
29/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5042	5	5042	5	0.00
29/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1614	2	1614	2	0.00
29/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1629	2	1629	2	0.00
29/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1645	2	1645	2	0.00
29/03/2023	R035 On 02-November-23			Bond Future	11.49	85.0534	11.4940	85.0534	0.00
29/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3511	3	3511	3	0.00
29/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1617	2	1617	2	400.00
29/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8429	8	8429	8	0.00
29/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3454	3	3454	3	0.00
29/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3482	3	3482	3	0.00
29/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2680	3	2680	3	400.00
29/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3891	4	3891	4	0.00
29/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3918	4	3918	4	0.00
29/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1403	1	1403	1	400.00
29/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6634	7	6634	7	0.00
29/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4777	5	4777	5	0.00
29/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3864	4	3864	4	0.00
29/03/2023	R035 On 01-February-24			Bond Future	11.62	86.7869	11.6214	86.7869	0.00
29/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10558	10	10558	10	0.00
29/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5985	6	5985	6	0.00
29/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6051	6	6051	6	0.00
29/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2923	3	2923	3	400.00
29/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6018	6	6018	6	0.00
29/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1894	2	1894	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
29/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7553	8	7553	8	0.00
29/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5691	6	5691	6	0.00
29/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3027	3	3027	3	0.00
29/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3045	3	3045	3	0.00
29/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3009	3	3009	3	0.00
29/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1414	1	1414	1	400.00
29/03/2023	R035 On 02-May-24			Bond Future	11.75	84.0139	11.7532	84.0139	0.00
29/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3147	3	3147	3	0.00
29/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3102	3	3102	3	0.00
29/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3124	3	3124	3	0.00
29/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6122	6	6122	6	0.00
29/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6155	6	6155	6	0.00
29/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6089	6	6089	6	0.00
29/03/2023	R186 On 04-May-23			Bond Future	8.31	110.4856	8.3076	110.4856	100,584.00
29/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	810	1	810	1	200.00
29/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1859	2	1859	2	0.00
29/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1885	2	1885	2	0.00
29/03/2023	R186 On 04-May-23		Call	Bond Future	10722	10	10722	10	0.00
29/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1911	2	1911	2	0.00
29/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	230	0	230	0	0.00
29/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	224	0	224	0	0.00
29/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	235	0	235	0	0.00
29/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	642	1	642	1	200.00
29/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
29/03/2023	R186 On 03-August-23			Bond Future	8.34	107.3465	8.3403	107.3465	0.00
29/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4356	4	4356	4	0.00
29/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4305	4	4305	4	0.00
29/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4331	4	4331	4	0.00
29/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	235	0	235	0	0.00
29/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	238	0	238	0	0.00
29/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	232	0	232	0	0.00
29/03/2023	R186 On 02-November-23			Bond Future	8.36	109.5044	8.3566	109.5044	0.00
29/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5854	6	5854	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
29/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3494	3	3494	3	0.00
29/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3515	3	3515	3	0.00
29/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3537	3	3537	3	0.00
29/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	3016	3	3016	3	1,715.00
29/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	668	1	668	1	0.00
29/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	674	1	674	1	0.00
29/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	826	1	826	1	0.00
29/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	680	1	680	1	0.00
29/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	276	0	276	0	1,715.00
29/03/2023	R186 On 01-February-24			Bond Future	8.36	106.4309	8.3642	106.4309	0.00
29/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3746	4	3746	4	0.00
29/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3707	4	3707	4	0.00
29/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3726	4	3726	4	0.00
29/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	802	1	802	1	0.00
29/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	813	1	813	1	0.00
29/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	808	1	808	1	0.00
29/03/2023	R186 On 02-May-24			Bond Future	8.39	108.5553	8.3918	108.5553	0.00
29/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1285	1	1285	1	0.00
29/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1296	1	1296	1	0.00
29/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1307	1	1307	1	0.00
29/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2223	2	2223	2	0.00
29/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2235	2	2235	2	0.00
29/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2248	2	2248	2	0.00
29/03/2023	R197 On 04-May-23			Bond Future	337.22	337.3422	337.2174	337.3422	309.00
29/03/2023	R197 On 03-August-23			Bond Future	334.83	334.9575	334.8294	334.9575	0.00
29/03/2023	R197 On 02-November-23			Bond Future	341.64	341.7690	341.6377	341.7690	0.00
29/03/2023	R202 On 04-May-23			Bond Future	251.33	253.5765	251.3293	253.5765	4,960.00
29/03/2023	R202 On 03-August-23			Bond Future	251.49	253.7861	251.4935	253.7861	460.00
29/03/2023	R202 On 02-November-23			Bond Future	256.61	258.9468	256.6071	258.9468	0.00
29/03/2023	R202 On 01-February-24			Bond Future	256.95	259.3392	256.9517	259.3392	0.00
29/03/2023	R202 On 02-May-24			Bond Future	262.14	264.5777	262.1434	264.5777	0.00
29/03/2023	R209 On 04-May-23			Bond Future	11.28	66.7335	11.2778	66.7335	20,787.00
29/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	633	1	633	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
29/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	845	1	845	1	0.00
29/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1895	2	1895	2	2,250.00
29/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5847	6	5847	6	0.00
29/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	9	0	9	0	500.00
29/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	111	0	111	0	4,500.00
29/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	804	1	804	1	0.00
29/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	824	1	824	1	0.00
29/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1730	2	1730	2	0.00
29/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1760	2	1760	2	0.00
29/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4201	4	4201	4	0.00
29/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	788	1	788	1	0.00
29/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6914	7	6914	7	0.00
29/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	64	0	64	0	9,750.00
29/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1699	2	1699	2	0.00
29/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2055	2	2055	2	8,250.00
29/03/2023	R209 On 03-August-23			Bond Future	11.39	68.0412	11.3858	68.0412	1,690.00
29/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4224	4	4224	4	0.00
29/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1085	1	1085	1	1,800.00
29/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4160	4	4160	4	0.00
29/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4192	4	4192	4	0.00
29/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	335	0	335	0	1,800.00
29/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7742	8	7742	8	0.00
29/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1504	2	1504	2	0.00
29/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4615	5	4615	5	0.00
29/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1534	2	1534	2	0.00
29/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1519	2	1519	2	0.00
29/03/2023	R209 On 02-November-23			Bond Future	11.49	66.2576	11.4923	66.2576	594.00
29/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2896	3	2896	3	0.00
29/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2847	3	2847	3	0.00
29/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2872	3	2872	3	0.00
29/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3622	4	3622	4	0.00
29/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3647	4	3647	4	0.00
29/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3597	4	3597	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
29/03/2023	R209 On 01-February-24			Bond Future	11.60	67.6080	11.5993	67.6080	0.00
29/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5181	5	5181	5	0.00
29/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5210	5	5210	5	0.00
29/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5239	5	5239	5	0.00
29/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2707	3	2707	3	0.00
29/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2723	3	2723	3	0.00
29/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2740	3	2740	3	0.00
29/03/2023	R209 On 02-May-24			Bond Future	11.72	65.8074	11.7176	65.8074	0.00
29/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2846	3	2846	3	0.00
29/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2806	3	2806	3	0.00
29/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2826	3	2826	3	0.00
29/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5439	6	5439	6	0.00
29/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5469	6	5469	6	0.00
29/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5410	6	5410	6	0.00
29/03/2023	R210 On 04-May-23			Bond Future	226.71	227.0874	226.7082	227.0874	386.00
29/03/2023	R210 On 03-August-23			Bond Future	231.21	231.5930	231.2057	231.5930	300.00
29/03/2023	R210 On 02-November-23			Bond Future	232.75	233.1460	232.7506	233.1460	0.00
29/03/2023	R210 On 01-February-24			Bond Future	237.55	237.9506	237.5471	237.9506	0.00
29/03/2023	R210 On 02-May-24			Bond Future	239.11	239.5232	239.1133	239.5232	0.00
29/03/2023	R213 On 04-May-23			Bond Future	10.32	83.4249	10.3159	83.4249	32,921.00
29/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2328	2	2328	2	0.00
29/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2364	2	2364	2	0.00
29/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2401	2	2401	2	0.00
29/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	405	1	405	1	0.00
29/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	414	1	414	1	0.00
29/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	423	1	423	1	0.00
29/03/2023	R213 On 03-August-23			Bond Future	10.42	85.0598	10.4185	85.0598	0.00
29/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5747	5	5747	5	0.00
29/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5783	5	5783	5	0.00
29/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5818	5	5818	5	0.00
29/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	535	1	535	1	0.00
29/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	529	1	529	1	0.00
29/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	542	1	542	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
29/03/2023	R213 On 02-November-23			Bond Future	10.52	83.2170	10.5237	83.2170	566.00
29/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4253	4	4253	4	0.00
29/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4282	4	4282	4	0.00
29/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4311	4	4311	4	0.00
29/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1676	2	1676	2	0.00
29/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1690	2	1690	2	0.00
29/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1703	2	1703	2	0.00
29/03/2023	R213 On 01-February-24			Bond Future	10.63	84.9131	10.6344	84.9131	0.00
29/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5975	6	5975	6	0.00
29/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5914	6	5914	6	0.00
29/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5944	6	5944	6	0.00
29/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1463	2	1463	2	0.00
29/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1473	2	1473	2	0.00
29/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1453	2	1453	2	0.00
29/03/2023	R213 On 02-May-24			Bond Future	10.75	83.0551	10.7520	83.0551	0.00
29/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2314	2	2314	2	0.00
29/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2333	2	2333	2	0.00
29/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2352	2	2352	2	0.00
29/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4276	5	4276	5	0.00
29/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4300	5	4300	5	0.00
29/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4325	5	4325	5	0.00
29/03/2023	R214 On 04-May-23			Bond Future	11.63	63.0679	11.6327	63.0679	17,989.00
29/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	737	1	737	1	0.00
29/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	718	1	718	1	0.00
29/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	699	1	699	1	0.00
29/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2131	2	2131	2	0.00
29/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2096	2	2096	2	0.00
29/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2061	2	2061	2	0.00
29/03/2023	R214 On 03-August-23			Bond Future	11.74	64.3037	11.7406	64.3037	2,980.00
29/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	3937	4	3937	4	0.00
29/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3875	4	3875	4	0.00
29/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3906	4	3906	4	0.00
29/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1880	2	1880	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
29/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1898	2	1898	2	0.00
29/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1863	2	1863	2	0.00
29/03/2023	R214 On 02-November-23			Bond Future	11.85	62.2976	11.8493	62.2976	0.00
29/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2472	3	2472	3	0.00
29/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2518	3	2518	3	0.00
29/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2495	3	2495	3	0.00
29/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4493	4	4493	4	0.00
29/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4523	4	4523	4	0.00
29/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4463	4	4463	4	0.00
29/03/2023	R214 On 01-February-24			Bond Future	11.96	63.5673	11.9618	63.5673	0.00
29/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4356	4	4356	4	0.00
29/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4384	4	4384	4	0.00
29/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4411	4	4411	4	0.00
29/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3446	3	3446	3	0.00
29/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3467	3	3467	3	0.00
29/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3488	3	3488	3	0.00
29/03/2023	R214 On 02-May-24			Bond Future	12.08	61.5365	12.0765	61.5365	0.00
29/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2685	3	2685	3	0.00
29/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2665	3	2665	3	0.00
29/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2645	3	2645	3	0.00
29/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5758	6	5758	6	0.00
29/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5725	6	5725	6	0.00
29/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5693	6	5693	6	0.00
29/03/2023	R248 On 04-May-23			Bond Future	11.86	77.4912	11.8608	77.4912	222,423.00
29/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	436	1	436	1	0.00
29/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	422	1	422	1	0.00
29/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	6	0	6	0	1,500.00
29/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	185	0	185	0	1,500.00
29/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	450	1	450	1	0.00
29/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3748	3	3748	3	0.00
29/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	10150	10	10150	10	0.00
29/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3854	3	3854	3	0.00
29/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3801	3	3801	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
29/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	5190	5	5190	5	0.00
29/03/2023	R248 On 03-August-23			Bond Future	11.98	79.0097	11.9770	79.0097	20,000.00
29/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	3787	4	3787	4	0.00
29/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	3753	4	3753	4	0.00
29/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	3821	4	3821	4	0.00
29/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	3016	3	3016	3	0.00
29/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	3068	3	3068	3	0.00
29/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	3042	3	3042	3	0.00
29/03/2023	R248 On 02-November-23			Bond Future	12.09	76.1573	12.0942	76.1573	0.00
29/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2652	3	2652	3	0.00
29/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2627	3	2627	3	0.00
29/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2603	3	2603	3	0.00
29/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6444	6	6444	6	0.00
29/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6525	6	6525	6	0.00
29/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6484	6	6484	6	0.00
29/03/2023	R248 On 01-February-24			Bond Future	12.22	77.7094	12.2159	77.7094	0.00
29/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4653	5	4653	5	0.00
29/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4622	5	4622	5	0.00
29/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4591	5	4591	5	0.00
29/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	5041	5	5041	5	0.00
29/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	5012	5	5012	5	0.00
29/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4984	5	4984	5	0.00
29/03/2023	R248 On 02-May-24			Bond Future	12.34	74.8185	12.3397	74.8185	13,000.00
29/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	2827	3	2827	3	0.00
29/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	2805	3	2805	3	0.00
29/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	2782	3	2782	3	0.00
29/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	8125	8	8125	8	0.00
29/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	8212	8	8212	8	0.00
29/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	8168	8	8168	8	0.00