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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/03/2023 TO: 13/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	2025 On 04-May-23			Bond Future	169.32	169.0608	169.3228	169.0608	5,381.00
13/03/2023	2025 On 03-August-23			Bond Future	171.01	170.7442	171.0107	170.7442	214.00
13/03/2023	2025 On 02-November-23			Bond Future	174.56	174.2880	174.5599	174.2880	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
13/03/2023	2025 On 01-February-24			Bond Future	176.45	176.1751	176.4516	176.1751	0.00
13/03/2023	2025 On 02-May-24			Bond Future	180.03	179.7458	180.0284	179.7458	0.00
13/03/2023	2029 On 04-May-23			Bond Future	121.15	121.3521	121.1512	121.3521	2,115.00
13/03/2023	2029 On 03-August-23			Bond Future	123.60	123.8047	123.5994	123.8047	728.00
13/03/2023	2029 On 02-November-23			Bond Future	124.84	125.0538	124.8437	125.0538	0.00
13/03/2023	2029 On 01-February-24			Bond Future	127.47	127.6820	127.4675	127.6820	0.00
13/03/2023	2029 On 02-May-24			Bond Future	128.70	128.9204	128.7009	128.9204	0.00
13/03/2023	2030 On 04-May-23			Bond Future	10.08	91.4706	92.1680	91.4706	87,595.00
13/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	244	0	0	0	150.00
13/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8325	8	8	8	0.00
13/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	10117	9	10	9	0.00
13/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10386	10	10	10	0.00
13/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2890	2	3	2	350.00
13/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6659	6	7	6	0.00
13/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2501	2	3	2	0.00
13/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	17	0	0	0	388.00
13/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	342	0	0	0	479.00
13/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5544	5	6	5	0.00
13/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2433	2	2	2	0.00
13/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2467	2	2	2	0.00
13/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	496	0	0	0	388.00
13/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2097	2	2	2	479.00
13/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	918	1	1	1	1,080.00
13/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1263	2	1	2	0.00
13/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	570	1	1	1	0.00
13/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1842	2	2	2	0.00
13/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	457	1	0	1	0.00
13/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	466	1	0	1	0.00
13/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	82	0	0	0	150.00
13/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2194	3	2	3	0.00
13/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	4881	6	5	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
13/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2512	3	3	3	0.00
13/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	448	1	0	1	0.00
13/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	44	0	0	0	388.00
13/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	357	1	0	1	0.00
13/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	4	0	0	0	350.00
13/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	5	0	0	0	479.00
13/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	17	0	0	0	1,080.00
13/03/2023	2030 On 03-August-23			Bond Future	10.18	89.2899	90.0011	89.2899	11,931.00
13/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5466	5	5	5	0.00
13/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9860	9	10	9	0.00
13/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10938	10	11	10	0.00
13/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5431	5	5	5	0.00
13/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2494	2	2	2	1,012.00
13/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3184	3	3	3	350.00
13/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5397	5	5	5	0.00
13/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	527	1	1	1	0.00
13/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1175	1	1	1	0.00
13/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	514	1	1	1	0.00
13/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	58	0	0	0	350.00
13/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	100	0	0	0	1,012.00
13/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1551	2	2	2	0.00
13/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	521	1	1	1	0.00
13/03/2023	2030 On 02-November-23			Bond Future	10.27	91.1229	91.8484	91.1229	54.00
13/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6064	6	6	6	0.00
13/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3783	3	4	3	0.00
13/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3727	3	4	3	0.00
13/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3755	3	4	3	0.00
13/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1974	2	2	2	800.00
13/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1154	1	1	1	800.00
13/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4192	5	4	5	0.00
13/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2842	3	3	3	0.00
13/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1527	2	2	2	0.00
13/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1540	2	2	2	0.00

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13/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1514	2	2	2	0.00
13/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	793	1	1	1	800.00
13/03/2023	2030 On 01-February-24			Bond Future	10.37	89.0122	89.7528	89.0122	0.00
13/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5333	5	5	5	0.00
13/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7571	7	8	7	0.00
13/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2149	2	2	2	400.00
13/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5188	5	5	5	0.00
13/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5304	5	5	5	0.00
13/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1340	1	1	1	400.00
13/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5362	5	5	5	0.00
13/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1896	2	2	2	1,360.00
13/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3720	4	4	4	0.00
13/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1391	2	1	2	0.00
13/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	839	1	1	1	400.00
13/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4688	5	5	5	0.00
13/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1410	2	1	2	0.00
13/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1450	2	1	2	1,360.00
13/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3388	4	3	4	0.00
13/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1401	2	1	2	0.00
13/03/2023	2030 On 02-May-24			Bond Future	10.50	90.7934	91.5491	90.7934	0.00
13/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1728	1	2	1	0.00
13/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1698	1	2	1	0.00
13/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1713	1	2	1	0.00
13/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4435	5	4	5	0.00
13/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4461	5	4	5	0.00
13/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4410	5	4	5	0.00
13/03/2023	2032 On 04-May-23			Bond Future	10.67	86.5020	87.1638	86.5020	176,353.00
13/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	64	0	0	0	6,500.00
13/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	166	0	0	0	730.00
13/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2394	2	2	2	0.00
13/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1938	2	2	2	0.00
13/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1972	2	2	2	0.00

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13/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	485	0	0	0	500.00
13/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1178	1	1	1	400.00
13/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	949	1	1	1	730.00
13/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2006	2	2	2	0.00
13/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2616	2	3	2	0.00
13/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1374	1	1	1	0.00
13/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	47	0	0	0	500.00
13/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3845	3	4	3	400.00
13/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12740	12	13	12	0.00
13/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	2	0	0	0	400.00
13/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4427	5	4	5	0.00
13/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	659	1	1	1	730.00
13/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	902	1	1	1	0.00
13/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1687	2	2	2	0.00
13/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1450	2	1	2	0.00
13/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2427	3	2	3	0.00
13/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	918	1	1	1	0.00
13/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	935	1	1	1	0.00
13/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	737	1	1	1	13,000.00
13/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1286	2	1	2	500.00
13/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	3550	4	4	4	0.00
13/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	364	1	0	1	0.00
13/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4684	5	5	5	0.00
13/03/2023	2032 On 03-August-23			Bond Future	10.78	88.2294	88.9041	88.2294	2,600.00
13/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5542	5	6	5	0.00
13/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5579	5	6	5	0.00
13/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5616	5	6	5	0.00
13/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6106	6	6	6	5,000.00
13/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1303	1	1	1	1,500.00
13/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	454	0	0	0	1,500.00
13/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6650	7	7	7	0.00
13/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3758	4	4	4	0.00
13/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	727	1	1	1	0.00

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13/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	839	1	1	1	0.00
13/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	848	1	1	1	0.00
13/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	857	1	1	1	0.00
13/03/2023	2032 On 02-November-23			Bond Future	10.89	85.8799	86.5683	85.8799	47.00
13/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3959	4	4	4	0.00
13/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3929	4	4	4	0.00
13/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3989	4	4	4	0.00
13/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2278	3	2	3	0.00
13/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2314	3	2	3	0.00
13/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2296	3	2	3	0.00
13/03/2023	2032 On 01-February-24			Bond Future	10.99	87.6657	88.3684	87.6657	0.00
13/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5874	5	6	5	0.00
13/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8474	8	8	8	0.00
13/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2805	3	3	3	1,200.00
13/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5810	5	6	5	0.00
13/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5842	5	6	5	0.00
13/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1452	1	1	1	1,200.00
13/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6321	7	6	7	0.00
13/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1913	2	2	2	0.00
13/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1926	2	2	2	0.00
13/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3926	4	4	4	0.00
13/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1136	1	1	1	1,200.00
13/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1900	2	2	2	0.00
13/03/2023	2032 On 02-May-24			Bond Future	11.12	85.2623	85.9794	85.2623	0.00
13/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2445	2	2	2	0.00
13/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2426	2	2	2	0.00
13/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2464	2	2	2	0.00
13/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5130	6	5	6	0.00
13/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5189	6	5	6	0.00
13/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5160	6	5	6	0.00
13/03/2023	2033 On 04-May-23			Bond Future	116.30	115.7844	116.2977	115.7844	1,540.00
13/03/2023	2033 On 03-August-23			Bond Future	118.65	118.1244	118.6478	118.1244	6,141.00

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13/03/2023	2033 On 02-November-23			Bond Future	119.70	119.1658	119.6995	119.1658	0.00
13/03/2023	2033 On 01-February-24			Bond Future	122.22	121.6702	122.2153	121.6702	0.00
13/03/2023	2033 On 02-May-24			Bond Future	123.25	122.6922	123.2476	122.6922	0.00
13/03/2023	2037 On 04-May-23			Bond Future	11.50	81.3882	81.8083	81.3882	63,205.00
13/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	611	1	1	1	400.00
13/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11498	11	11	11	0.00
13/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	1206	1	1	1	0.00
13/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2658	2	3	2	400.00
13/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	492	0	0	0	703.00
13/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	1157	1	1	1	0.00
13/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	3283	3	3	3	0.00
13/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	1182	1	1	1	0.00
13/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2286	3	2	3	0.00
13/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	16	0	0	0	400.00
13/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2320	3	2	3	0.00
13/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3759	4	4	4	0.00
13/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3390	4	3	4	0.00
13/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1061	1	1	1	0.00
13/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2252	3	2	3	0.00
13/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	797	1	1	1	703.00
13/03/2023	2037 On 03-August-23			Bond Future	11.62	78.7559	79.1841	78.7559	74,072.00
13/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4718	4	5	4	0.00
13/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	495	0	0	0	1,800.00
13/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1425	1	1	1	1,800.00
13/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4682	4	5	4	0.00
13/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4646	4	5	4	0.00
13/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1889	2	2	2	0.00
13/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1871	2	2	2	0.00
13/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5061	5	5	5	0.00
13/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8529	9	9	9	0.00
13/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1854	2	2	2	0.00
13/03/2023	2037 On 02-November-23			Bond Future	11.73	80.3727	80.8096	80.3727	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
13/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3239	3	3	3	0.00
13/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3266	3	3	3	0.00
13/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3294	3	3	3	0.00
13/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4256	5	4	5	0.00
13/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4227	4	4	4	0.00
13/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4199	4	4	4	0.00
13/03/2023	2037 On 01-February-24			Bond Future	11.85	77.7881	78.2341	77.7881	0.00
13/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5663	5	6	5	0.00
13/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5695	5	6	5	0.00
13/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5728	5	6	5	0.00
13/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3138	3	3	3	0.00
13/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3157	3	3	3	0.00
13/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3177	3	3	3	0.00
13/03/2023	2037 On 02-May-24			Bond Future	11.98	79.3438	79.7989	79.3438	0.00
13/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3165	3	3	3	0.00
13/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3211	3	3	3	0.00
13/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3188	3	3	3	0.00
13/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6158	6	6	6	0.00
13/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6192	6	6	6	0.00
13/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6125	6	6	6	0.00
13/03/2023	2038 On 04-May-23			Bond Future	129.98	129.1951	129.9757	129.1951	4,625.00
13/03/2023	2038 On 03-August-23			Bond Future	130.65	129.8562	130.6518	129.8562	0.00
13/03/2023	2038 On 02-November-23			Bond Future	133.36	132.5514	133.3635	132.5514	0.00
13/03/2023	2038 On 01-February-24			Bond Future	134.17	133.3394	134.1672	133.3394	0.00
13/03/2023	2038 On 02-May-24			Bond Future	136.89	136.0410	136.8861	136.0410	0.00
13/03/2023	2040 On 04-May-23			Bond Future	11.66	82.6407	82.9950	82.6407	50,271.00
13/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	17	0	0	0	388.00
13/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	152	0	0	0	486.00
13/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	294	0	0	0	388.00
13/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9989	10	10	10	0.00
13/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	1278	1	1	1	486.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	3269	3	3	3	0.00
13/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	414	0	0	0	684.00
13/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	1100	1	1	1	0.00
13/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	1124	1	1	1	0.00
13/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	6679	6	7	6	0.00
13/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	1149	1	1	1	0.00
13/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2611	3	3	3	0.00
13/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	941	1	1	1	684.00
13/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	232	0	0	0	388.00
13/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	58	0	0	0	486.00
13/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6247	7	6	7	0.00
13/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2650	3	3	3	0.00
13/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2689	3	3	3	0.00
13/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	4475	5	4	5	0.00
13/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2423	3	2	3	0.00
13/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5092	5	5	5	0.00
13/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10114	10	10	10	0.00
13/03/2023	2040 On 03-August-23			Bond Future	11.78	79.7830	80.1440	79.7830	99,565.00
13/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4797	5	5	5	0.00
13/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4759	5	5	5	0.00
13/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4835	5	5	5	0.00
13/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2205	2	2	2	0.00
13/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2245	2	2	2	0.00
13/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2225	2	2	2	0.00
13/03/2023	2040 On 02-November-23			Bond Future	11.89	81.4209	81.7893	81.4209	0.00
13/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	3152	3	3	3	0.00
13/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	3124	3	3	3	0.00
13/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	3096	3	3	3	0.00
13/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5001	5	5	5	0.00
13/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	4933	5	5	5	0.00
13/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	4967	5	5	5	0.00
13/03/2023	2040 On 01-February-24			Bond Future	12.01	78.6078	78.9838	78.6078	6.00
13/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5585	5	6	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
13/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5551	5	6	5	0.00
13/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5517	5	6	5	0.00
13/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	3659	4	4	4	0.00
13/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	3637	4	4	4	0.00
13/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	3615	4	4	4	0.00
13/03/2023	2040 On 02-May-24			Bond Future	12.14	80.1796	80.5634	80.1796	0.00
13/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	3261	3	3	3	0.00
13/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	3212	3	3	3	0.00
13/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	3237	3	3	3	0.00
13/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6331	7	6	7	0.00
13/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	6404	7	6	7	0.00
13/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	6367	7	6	7	0.00
13/03/2023	2044 On 04-May-23			Bond Future	11.78	78.7720	79.0013	78.7720	57,335.00
13/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	930	1	1	1	0.00
13/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1783	2	2	2	0.00
13/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	2656	3	3	3	0.00
13/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	3674	4	4	4	0.00
13/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	887	1	1	1	0.00
13/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	908	1	1	1	0.00
13/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3205	3	3	3	0.00
13/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	1982	2	2	2	4,423.00
13/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3249	3	3	3	0.00
13/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	867	1	1	1	1,798.00
13/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1327	1	1	1	4,423.00
13/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3161	3	3	3	0.00
13/03/2023	2044 On 03-August-23			Bond Future	11.90	75.9623	76.1959	75.9623	21,473.00
13/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	4217	4	4	4	0.00
13/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2828	3	3	3	0.00
13/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3625	4	4	4	0.00
13/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	4181	4	4	4	0.00
13/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	4145	4	4	4	0.00
13/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2651	3	3	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
13/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2627	3	3	3	0.00
13/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3022	3	3	3	4,754.00
13/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	3749	4	4	4	3,076.00
13/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2604	3	3	3	0.00
13/03/2023	2044 On 02-November-23			Bond Future	12.01	77.5218	77.7601	77.5218	0.00
13/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2859	3	3	3	0.00
13/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2832	3	3	3	0.00
13/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2885	3	3	3	0.00
13/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	5579	6	6	6	0.00
13/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	5654	6	6	6	0.00
13/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	5617	6	6	6	0.00
13/03/2023	2044 On 01-February-24			Bond Future	12.12	74.7527	74.9960	74.7527	0.00
13/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	5045	5	5	5	0.00
13/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	5013	5	5	5	0.00
13/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	5078	5	5	5	0.00
13/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4074	4	4	4	0.00
13/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4125	4	4	4	0.00
13/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4099	4	4	4	0.00
13/03/2023	2044 On 02-May-24			Bond Future	12.24	76.2473	76.4956	76.2473	0.00
13/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	3236	3	3	3	0.00
13/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	3212	3	3	3	0.00
13/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3261	3	3	3	0.00
13/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	6713	7	7	7	0.00
13/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	6789	7	7	7	0.00
13/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	6751	7	7	7	0.00
13/03/2023	2046 On 04-May-23			Bond Future	112.84	113.1023	112.8354	113.1023	17,308.00
13/03/2023	2046 On 03-August-23			Bond Future	115.12	115.3882	115.1157	115.3882	0.00
13/03/2023	2046 On 02-November-23			Bond Future	115.43	115.7082	115.4294	115.7082	0.00
13/03/2023	2046 On 01-February-24			Bond Future	117.86	118.1401	117.8553	118.1401	0.00
13/03/2023	2046 On 02-May-24			Bond Future	118.12	118.4131	118.1213	118.4131	0.00
13/03/2023	2050 On 04-May-23			Bond Future	115.58	115.3734	115.5810	115.3734	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	2050 On 03-August-23			Bond Future	115.74	115.5336	115.7447	115.5336	0.00
13/03/2023	2050 On 02-November-23			Bond Future	118.15	117.9315	118.1468	117.9315	0.00
13/03/2023	2050 On 01-February-24			Bond Future	118.40	118.1843	118.4031	118.1843	0.00
13/03/2023	2050 On 02-May-24			Bond Future	120.80	120.5790	120.8023	120.5790	0.00
13/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	AL37 On 04-May-23			Index Future	880.78	875.6950	880.7810	875.6950	0.00
13/03/2023	AL37 On 03-August-23			Index Future	898.36	893.1800	898.3600	893.1800	0.00
13/03/2023	AL37 On 02-November-23			Index Future	916.79	911.5080	916.7910	911.5080	0.00
13/03/2023	AL37 On 01-February-24			Index Future	935.85	930.4610	935.8530	930.4610	0.00
13/03/2023	AL37 On 02-May-24			Index Future	954.64	949.1310	954.6390	949.1310	0.00
13/03/2023	AL7T On 04-May-23			Index Future	1010.99	1004.1510	1010.9870	1004.1510	0.00
13/03/2023	AL7T On 03-August-23			Index Future	1031.17	1024.2010	1031.1650	1024.2010	0.00
13/03/2023	AL7T On 02-November-23			Index Future	1052.32	1045.2180	1052.3210	1045.2180	0.00
13/03/2023	AL7T On 01-February-24			Index Future	1074.20	1066.9510	1074.2020	1066.9510	0.00
13/03/2023	AL7T On 02-May-24			Index Future	1095.76	1088.3600	1095.7640	1088.3600	0.00
13/03/2023	ALBI On 04-May-23			Index Future	887.49	882.6180	887.4900	882.6180	100.00
13/03/2023	ALBI On 03-August-23			Index Future	905.20	900.2410	905.2030	900.2410	0.00
13/03/2023	ALBI On 02-November-23			Index Future	923.78	918.7140	923.7750	918.7140	0.00
13/03/2023	ALBI On 01-February-24			Index Future	942.98	937.8170	942.9830	937.8170	0.00
13/03/2023	ALBI On 02-May-24			Index Future	961.91	956.6350	961.9110	956.6350	0.00
13/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C025 On 31-January-25			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
13/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	C446 On 31-March-46			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
13/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2023	ES33 On 04-May-23			Bond Future	12.04	74.2740	74.6440	74.2740	0.00
13/03/2023	ES33 On 03-August-23			Bond Future	12.18	75.7751	76.1524	75.7751	350.00
13/03/2023	ES33 On 02-November-23			Bond Future	12.33	73.5527	73.9378	73.5527	0.00
13/03/2023	ES33 On 01-February-24			Bond Future	12.49	75.0985	75.4917	75.0985	0.00
13/03/2023	ES33 On 02-May-24			Bond Future	12.66	72.8234	73.2248	72.8234	0.00
13/03/2023	ES42 On 04-May-23			Bond Future	12.43	71.5916	71.9384	71.5916	0.00
13/03/2023	ES42 On 03-August-23			Bond Future	12.56	73.0389	73.3925	73.0389	4,000.00
13/03/2023	ES42 On 02-November-23			Bond Future	12.70	70.2925	70.6533	70.2925	0.00
13/03/2023	ES42 On 01-February-24			Bond Future	12.83	71.7698	72.1382	71.7698	0.00
13/03/2023	ES42 On 02-May-24			Bond Future	12.98	68.9603	69.3364	68.9603	0.00
13/03/2023	GOVI On 04-May-23			GOVI	874.71	869.8570	874.7060	869.8570	840.00
13/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	218260	17	22	17	0.00
13/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	218360	17	22	17	0.00
13/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	218460	17	22	17	0.00
13/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 03-August-23			GOVI	892.16	887.2250	892.1640	887.2250	0.00
13/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	549340	50	55	50	0.00
13/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	549540	50	55	50	0.00
13/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	549440	50	55	50	0.00
13/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-November-23			GOVI	910.47	905.4310	910.4680	905.4310	0.00
13/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	246680	20	25	20	0.00
13/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	246580	20	25	20	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
13/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	246480	20	25	20	0.00
13/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 01-February-24			GOVI	929.40	924.2580	929.3990	924.2580	0.00
13/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	494190	44	49	44	0.00
13/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	494090	44	49	44	0.00
13/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	493990	44	49	44	0.00
13/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24			GOVI	948.06	942.8040	948.0550	942.8040	0.00
13/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	29150	8	3	8	0.00
13/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	29250	8	3	8	0.00
13/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	29350	8	3	8	0.00
13/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2023	IGOV On 04-May-23			Index Future	327.11	326.4440	327.1110	326.4440	655.00
13/03/2023	IGOV On 03-August-23			Index Future	333.72	333.0420	333.7190	333.0420	0.00
13/03/2023	IGOV On 02-November-23			Index Future	340.64	339.9540	340.6440	339.9540	0.00
13/03/2023	IGOV On 01-February-24			Index Future	347.80	347.0980	347.8030	347.0980	0.00
13/03/2023	IGOV On 02-May-24			Index Future	354.86	354.1380	354.8600	354.1380	0.00
13/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
13/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/03/2023	JBAF On 15-March-23			Jibar Tradeable Future	7.54	92.4550	92.4650	92.4550	0.00
13/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.68	92.1750	92.3250	92.1750	0.00
13/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.69	92.1300	92.3150	92.1300	0.00
13/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.82	91.9750	92.1850	91.9750	0.00
13/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.83	91.9500	92.1750	91.9500	0.00
13/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.84	91.8900	92.1650	91.8900	0.00
13/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.84	91.8800	92.1600	91.8800	75.00
13/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.78	91.8750	92.2250	91.8750	272.00
13/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.73	91.9550	92.2750	91.9550	0.00
13/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.62	92.0800	92.3850	92.0800	0.00
13/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.57	92.1400	92.4350	92.1400	68.00
13/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.52	92.2150	92.4850	92.2150	0.00
13/03/2023	R035 On 04-May-23			Bond Future	11.24	85.9579	86.4046	85.9579	151,630.00
13/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	22	0	0	0	388.00
13/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	203	0	0	0	491.00
13/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3748	3	4	3	0.00
13/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	4050	4	4	4	0.00
13/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1611	1	2	1	0.00
13/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10210	10	10	10	0.00
13/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6776	6	7	6	0.00
13/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1553	1	2	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
13/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1582	1	2	1	0.00
13/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	364	0	0	0	388.00
13/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	1151	1	1	1	770.00
13/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1467	1	1	1	491.00
13/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	313	0	0	0	770.00
13/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4407	5	4	5	0.00
13/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2250	3	2	3	0.00
13/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4153	5	4	5	0.00
13/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1724	2	2	2	0.00
13/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	159	0	0	0	388.00
13/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	32	0	0	0	491.00
13/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1868	2	2	2	0.00
13/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	537	1	1	1	770.00
13/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1780	2	2	2	0.00
13/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1752	2	2	2	0.00
13/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	614	1	1	1	1,035.00
13/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5101	6	5	6	0.00
13/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8562	9	9	9	0.00
13/03/2023	R035 On 03-August-23			Bond Future	11.35	87.6743	88.1296	87.6743	6,761.00
13/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	5055	5	5	5	0.00
13/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5092	5	5	5	0.00
13/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5130	5	5	5	0.00
13/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1595	2	2	2	0.00
13/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1611	2	2	2	0.00
13/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1626	2	2	2	0.00
13/03/2023	R035 On 02-November-23			Bond Future	11.47	84.9684	85.4330	84.9684	30.00
13/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3564	3	4	3	0.00
13/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1641	2	2	2	400.00
13/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8537	8	9	8	0.00
13/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3507	3	4	3	0.00
13/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3535	3	4	3	0.00
13/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2721	3	3	3	400.00
13/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3800	4	4	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
13/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3827	4	4	4	0.00
13/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1366	1	1	1	400.00
13/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6514	7	7	7	0.00
13/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4674	5	5	5	0.00
13/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3773	4	4	4	0.00
13/03/2023	R035 On 01-February-24			Bond Future	11.59	86.7352	87.2095	86.7352	0.00
13/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10662	10	11	10	0.00
13/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2956	3	3	3	400.00
13/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	6034	6	6	6	0.00
13/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6101	6	6	6	0.00
13/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6068	6	6	6	0.00
13/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1945	2	2	2	400.00
13/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7422	8	7	8	0.00
13/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5542	6	6	6	0.00
13/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	2894	3	3	3	0.00
13/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	2912	3	3	3	0.00
13/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	2876	3	3	3	0.00
13/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1335	1	1	1	400.00
13/03/2023	R035 On 02-May-24			Bond Future	11.72	83.9656	84.4496	83.9656	0.00
13/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3207	3	3	3	0.00
13/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3162	3	3	3	0.00
13/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3185	3	3	3	0.00
13/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	5992	6	6	6	0.00
13/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6025	6	6	6	0.00
13/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	5959	6	6	6	0.00
13/03/2023	R186 On 04-May-23			Bond Future	8.43	109.8434	110.3293	109.8434	96,939.00
13/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	552	0	1	0	200.00
13/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1502	1	2	1	0.00
13/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1527	1	2	1	0.00
13/03/2023	R186 On 04-May-23		Call	Bond Future	10329	10	10	10	0.00
13/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1552	1	2	1	0.00
13/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	264	0	0	0	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
13/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	258	0	0	0	0.00
13/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	271	0	0	0	0.00
13/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	778	1	1	1	200.00
13/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
13/03/2023	R186 On 03-August-23			Bond Future	8.46	106.7317	107.2270	106.7317	0.00
13/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3984	4	4	4	0.00
13/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3933	4	4	4	0.00
13/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3959	4	4	4	0.00
13/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	224	0	0	0	0.00
13/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	227	0	0	0	0.00
13/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	221	0	0	0	0.00
13/03/2023	R186 On 02-November-23			Bond Future	8.47	108.9226	109.4278	108.9226	1,387.00
13/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5501	5	6	5	0.00
13/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3151	3	3	3	0.00
13/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3130	3	3	3	0.00
13/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3173	3	3	3	0.00
13/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2656	2	3	2	1,715.00
13/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	627	1	1	1	0.00
13/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	638	1	1	1	0.00
13/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	632	1	1	1	0.00
13/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	788	1	1	1	0.00
13/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	245	0	0	0	1,715.00
13/03/2023	R186 On 01-February-24			Bond Future	8.47	105.8811	106.3969	105.8811	0.00
13/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3403	3	3	3	0.00
13/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3364	3	3	3	0.00
13/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3383	3	3	3	0.00
13/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	744	1	1	1	0.00
13/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	755	1	1	1	0.00
13/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	749	1	1	1	0.00
13/03/2023	R186 On 02-May-24			Bond Future	8.51	108.0004	108.5268	108.0004	0.00
13/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1011	1	1	1	0.00
13/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1021	1	1	1	0.00
13/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1031	1	1	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
13/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2231	3	2	3	0.00
13/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2245	3	2	3	0.00
13/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2259	3	2	3	0.00
13/03/2023	R197 On 04-May-23			Bond Future	336.29	335.9689	336.2895	335.9689	309.00
13/03/2023	R197 On 03-August-23			Bond Future	334.04	333.7192	334.0447	333.7192	0.00
13/03/2023	R197 On 02-November-23			Bond Future	340.98	340.6460	340.9778	340.6460	0.00
13/03/2023	R202 On 04-May-23			Bond Future	252.56	251.7906	252.5636	251.7906	4,960.00
13/03/2023	R202 On 03-August-23			Bond Future	252.87	252.0777	252.8657	252.0777	460.00
13/03/2023	R202 On 02-November-23			Bond Future	258.11	257.3098	258.1137	257.3098	0.00
13/03/2023	R202 On 01-February-24			Bond Future	258.61	257.7966	258.6149	257.7966	0.00
13/03/2023	R202 On 02-May-24			Bond Future	263.86	263.0203	263.8558	263.0203	0.00
13/03/2023	R209 On 04-May-23			Bond Future	11.26	66.5818	66.9734	66.5818	19,542.00
13/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	861	1	1	1	1,250.00
13/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	2159	2	2	2	2,250.00
13/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5986	6	6	6	0.00
13/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	1091	1	1	1	0.00
13/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	32	0	0	0	500.00
13/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	216	0	0	0	4,500.00
13/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	1047	1	1	1	0.00
13/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	1069	1	1	1	0.00
13/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1906	2	2	2	0.00
13/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1935	2	2	2	0.00
13/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4237	5	4	5	0.00
13/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	983	1	1	1	0.00
13/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6869	7	7	7	0.00
13/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1877	2	2	2	0.00
13/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	135	0	0	0	9,750.00
13/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2214	3	2	3	8,250.00
13/03/2023	R209 On 03-August-23			Bond Future	11.37	67.9113	68.3106	67.9113	1,690.00
13/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4301	4	4	4	0.00
13/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1135	1	1	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4236	4	4	4	0.00
13/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4269	4	4	4	0.00
13/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	380	0	0	0	1,800.00
13/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7693	8	8	8	0.00
13/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1486	2	1	2	0.00
13/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4570	5	5	5	0.00
13/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1515	2	2	2	0.00
13/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1500	2	2	2	0.00
13/03/2023	R209 On 02-November-23			Bond Future	11.47	66.1534	66.5608	66.1534	741.00
13/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2939	3	3	3	0.00
13/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2890	3	3	3	0.00
13/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2915	3	3	3	0.00
13/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3540	4	4	4	0.00
13/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3565	4	4	4	0.00
13/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3515	4	4	4	0.00
13/03/2023	R209 On 01-February-24			Bond Future	11.57	67.5290	67.9448	67.5290	0.00
13/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5213	5	5	5	0.00
13/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5242	5	5	5	0.00
13/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5271	5	5	5	0.00
13/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2584	3	3	3	0.00
13/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2600	3	3	3	0.00
13/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2616	3	3	3	0.00
13/03/2023	R209 On 02-May-24			Bond Future	11.68	65.7306	66.1550	65.7306	0.00
13/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2882	3	3	3	0.00
13/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2841	3	3	3	0.00
13/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2861	3	3	3	0.00
13/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5312	6	5	6	0.00
13/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5342	6	5	6	0.00
13/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5283	6	5	6	0.00
13/03/2023	R210 On 04-May-23			Bond Future	224.44	223.9667	224.4404	223.9667	386.00
13/03/2023	R210 On 03-August-23			Bond Future	228.98	228.4932	228.9760	228.4932	300.00
13/03/2023	R210 On 02-November-23			Bond Future	230.58	230.0904	230.5818	230.0904	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
13/03/2023	R210 On 01-February-24			Bond Future	235.43	234.9262	235.4279	234.9262	0.00
13/03/2023	R210 On 02-May-24			Bond Future	236.98	236.4724	236.9825	236.4724	0.00
13/03/2023	R213 On 04-May-23			Bond Future	10.46	82.4898	83.1563	82.4898	33,941.00
13/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1972	2	2	2	0.00
13/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2004	2	2	2	0.00
13/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2036	2	2	2	0.00
13/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	704	1	1	1	0.00
13/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	717	1	1	1	0.00
13/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	731	1	1	1	0.00
13/03/2023	R213 On 03-August-23			Bond Future	10.56	84.1369	84.8164	84.1369	0.00
13/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5219	5	5	5	0.00
13/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5253	5	5	5	0.00
13/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5288	5	5	5	0.00
13/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	652	1	1	1	0.00
13/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	645	1	1	1	0.00
13/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	660	1	1	1	0.00
13/03/2023	R213 On 02-November-23			Bond Future	10.67	82.3102	83.0035	82.3102	4,560.00
13/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3761	3	4	3	0.00
13/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3789	3	4	3	0.00
13/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3817	3	4	3	0.00
13/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1806	2	2	2	0.00
13/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1821	2	2	2	0.00
13/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1835	2	2	2	0.00
13/03/2023	R213 On 01-February-24			Bond Future	10.77	84.0217	84.7295	84.0217	0.00
13/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5453	5	5	5	0.00
13/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5394	5	5	5	0.00
13/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5423	5	5	5	0.00
13/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1545	2	2	2	0.00
13/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1556	2	2	2	0.00
13/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1534	2	2	2	0.00
13/03/2023	R213 On 02-May-24			Bond Future	10.90	82.1505	82.8727	82.1505	0.00
13/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2013	2	2	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
13/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2029	2	2	2	0.00
13/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2046	2	2	2	0.00
13/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4581	5	5	5	0.00
13/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4608	5	5	5	0.00
13/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4634	5	5	5	0.00
13/03/2023	R214 On 04-May-23			Bond Future	11.50	63.3425	63.6682	63.3425	17,967.00
13/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	1233	1	1	1	0.00
13/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	1185	1	1	1	0.00
13/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	1209	1	1	1	0.00
13/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	1900	2	2	2	0.00
13/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	1930	2	2	2	0.00
13/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	1871	2	2	2	0.00
13/03/2023	R214 On 03-August-23			Bond Future	11.60	64.6073	64.9393	64.6073	2,980.00
13/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	4414	4	4	4	0.00
13/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	4348	4	4	4	0.00
13/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	4381	4	4	4	0.00
13/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1632	2	2	2	0.00
13/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1647	2	2	2	0.00
13/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1617	2	2	2	0.00
13/03/2023	R214 On 02-November-23			Bond Future	11.70	62.6336	62.9724	62.6336	0.00
13/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2782	3	3	3	0.00
13/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2831	3	3	3	0.00
13/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2806	3	3	3	0.00
13/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4068	4	4	4	0.00
13/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4040	4	4	4	0.00
13/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4012	4	4	4	0.00
13/03/2023	R214 On 01-February-24			Bond Future	11.80	63.9360	64.2818	63.9360	0.00
13/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4742	5	5	5	0.00
13/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4771	5	5	5	0.00
13/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4801	5	5	5	0.00
13/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3030	3	3	3	0.00
13/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3048	3	3	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
13/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3067	3	3	3	0.00
13/03/2023	R214 On 02-May-24			Bond Future	11.91	61.9159	62.2688	61.9159	0.00
13/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2955	3	3	3	0.00
13/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2933	3	3	3	0.00
13/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2911	3	3	3	0.00
13/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5199	5	5	5	0.00
13/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5168	5	5	5	0.00
13/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5138	5	5	5	0.00
13/03/2023	R248 On 04-May-23			Bond Future	11.64	77.9837	78.2854	77.9837	239,836.00
13/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	1021	1	1	1	0.00
13/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	1045	1	1	1	0.00
13/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	52	0	0	0	1,500.00
13/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	573	1	1	1	1,500.00
13/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	1069	1	1	1	0.00
13/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	2992	3	3	3	0.00
13/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	8822	9	9	9	0.00
13/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3036	3	3	3	0.00
13/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3079	3	3	3	0.00
13/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	4205	4	4	4	0.00
13/03/2023	R248 On 03-August-23			Bond Future	11.75	79.5409	79.8483	79.5409	0.00
13/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	4707	5	5	5	0.00
13/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	4670	5	5	5	0.00
13/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	4746	5	5	5	0.00
13/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	2511	3	3	3	0.00
13/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	2555	3	3	3	0.00
13/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	2533	3	3	3	0.00
13/03/2023	R248 On 02-November-23			Bond Future	11.85	76.7315	77.0452	76.7315	0.00
13/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	3223	3	3	3	0.00
13/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	3194	3	3	3	0.00
13/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	3166	3	3	3	0.00
13/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	5523	6	6	6	0.00
13/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	5597	6	6	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
13/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	5560	6	6	6	0.00
13/03/2023	R248 On 01-February-24			Bond Future	11.96	78.3271	78.6473	78.3271	13,000.00
13/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	5386	5	5	5	0.00
13/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	5352	5	5	5	0.00
13/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	5318	5	5	5	0.00
13/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4214	4	4	4	0.00
13/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4189	4	4	4	0.00
13/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4164	4	4	4	0.00
13/03/2023	R248 On 02-May-24			Bond Future	12.07	75.4523	75.7791	75.4523	0.00
13/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	3339	3	3	3	0.00
13/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	3313	3	3	3	0.00
13/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	3288	3	3	3	0.00
13/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	7049	7	7	7	0.00
13/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	7130	7	7	7	0.00
13/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	7089	7	7	7	0.00