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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/03/2023 TO: 16/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	2025 On 04-May-23			Bond Future	169.40	169.4003	169.4005	169.4003	5,381.00
16/03/2023	2025 On 03-August-23			Bond Future	171.09	171.0879	171.0872	171.0879	214.00
16/03/2023	2025 On 02-November-23			Bond Future	174.64	174.6379	174.6368	174.6379	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
16/03/2023	2025 On 01-February-24			Bond Future	176.53	176.5309	176.5298	176.5309	0.00
16/03/2023	2025 On 02-May-24			Bond Future	180.11	180.1112	180.1110	180.1112	0.00
16/03/2023	2029 On 04-May-23			Bond Future	121.51	121.7744	121.5082	121.7744	2,115.00
16/03/2023	2029 On 03-August-23			Bond Future	123.96	124.2339	123.9617	124.2339	728.00
16/03/2023	2029 On 02-November-23			Bond Future	125.21	125.4907	125.2125	125.4907	0.00
16/03/2023	2029 On 01-February-24			Bond Future	127.84	128.1281	127.8440	128.1281	0.00
16/03/2023	2029 On 02-May-24			Bond Future	129.09	129.3759	129.0869	129.3759	0.00
16/03/2023	2030 On 04-May-23			Bond Future	10.15	92.0520	91.8563	92.0520	87,595.00
16/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	175	0	0	0	150.00
16/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	8014	8	8	8	0.00
16/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	9805	10	10	10	0.00
16/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	10074	10	10	10	0.00
16/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	2618	3	3	3	350.00
16/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	6350	7	6	7	0.00
16/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	2241	2	2	2	0.00
16/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	9	0	0	0	388.00
16/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	254	0	0	0	479.00
16/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	5238	5	5	5	0.00
16/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	2174	2	2	2	0.00
16/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	2208	2	2	2	0.00
16/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	382	0	0	0	388.00
16/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	1852	2	2	2	479.00
16/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	752	1	1	1	1,080.00
16/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	1409	1	1	1	0.00
16/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	636	1	1	1	0.00
16/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	2040	2	2	2	0.00
16/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	509	0	1	0	0.00
16/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	520	0	1	0	0.00
16/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	88	0	0	0	150.00
16/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	2418	2	2	2	0.00
16/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	5186	5	5	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
16/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	2755	3	3	3	0.00
16/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	499	0	0	0	0.00
16/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	46	0	0	0	388.00
16/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	397	0	0	0	0.00
16/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	4	0	0	0	350.00
16/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	5	0	0	0	479.00
16/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	18	0	0	0	1,080.00
16/03/2023	2030 On 03-August-23			Bond Future	10.26	89.8818	89.6816	89.8818	11,931.00
16/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	5188	5	5	5	0.00
16/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	9548	10	10	10	0.00
16/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	10623	11	11	11	0.00
16/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	5154	5	5	5	0.00
16/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	2290	2	2	2	1,012.00
16/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	2955	3	3	3	350.00
16/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	5120	5	5	5	0.00
16/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	569	1	1	1	0.00
16/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	1265	1	1	1	0.00
16/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	556	1	1	1	0.00
16/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	63	0	0	0	350.00
16/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	108	0	0	0	1,012.00
16/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1667	2	2	2	0.00
16/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	562	1	1	1	0.00
16/03/2023	2030 On 02-November-23			Bond Future	10.35	91.7263	91.5218	91.7263	0.00
16/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	5792	6	6	6	0.00
16/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	3557	4	4	4	0.00
16/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	3502	4	4	4	0.00
16/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	3530	4	4	4	0.00
16/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	1814	2	2	2	800.00
16/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1041	1	1	1	800.00
16/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	4405	4	4	4	0.00
16/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	3009	3	3	3	0.00
16/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1628	2	2	2	0.00
16/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1642	2	2	2	0.00

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16/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1615	2	2	2	0.00
16/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	849	1	1	1	800.00
16/03/2023	2030 On 01-February-24			Bond Future	10.45	89.6281	89.4193	89.6281	0.00
16/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	5084	5	5	5	0.00
16/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	7290	7	7	7	0.00
16/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	1992	2	2	2	400.00
16/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	4943	5	5	5	0.00
16/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	5056	5	5	5	0.00
16/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1225	1	1	1	400.00
16/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	5112	5	5	5	0.00
16/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	1751	2	2	2	1,360.00
16/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3908	4	4	4	0.00
16/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1475	1	1	1	0.00
16/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	892	1	1	1	400.00
16/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4906	5	5	5	0.00
16/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1496	1	1	1	0.00
16/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1538	1	2	1	1,360.00
16/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	3565	3	4	3	0.00
16/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1486	1	1	1	0.00
16/03/2023	2030 On 02-May-24			Bond Future	10.58	91.4228	91.2104	91.4228	0.00
16/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	1597	2	2	2	0.00
16/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	1568	2	2	2	0.00
16/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	1582	2	2	2	0.00
16/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	4643	5	5	5	0.00
16/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	4669	5	5	5	0.00
16/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	4617	4	5	4	0.00
16/03/2023	2032 On 04-May-23			Bond Future	10.78	86.8245	86.6329	86.8245	172,546.00
16/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	33	0	0	0	6,500.00
16/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	98	0	0	0	730.00
16/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2005	2	2	2	0.00
16/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	1584	2	2	2	0.00
16/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	1615	2	2	2	0.00

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16/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	332	0	0	0	500.00
16/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	906	1	1	1	400.00
16/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	710	1	1	1	730.00
16/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	1646	2	2	2	0.00
16/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2211	2	2	2	0.00
16/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1077	1	1	1	0.00
16/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	23	0	0	0	500.00
16/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	3384	4	3	4	400.00
16/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	12209	12	12	12	0.00
16/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	3	0	0	0	400.00
16/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	4927	5	5	5	0.00
16/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	786	1	1	1	730.00
16/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	1072	1	1	1	0.00
16/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1979	2	2	2	0.00
16/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1709	2	2	2	0.00
16/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	2805	3	3	3	0.00
16/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	1092	1	1	1	0.00
16/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	1111	1	1	1	0.00
16/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	879	1	1	1	13,000.00
16/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	1520	1	2	1	500.00
16/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	4013	4	4	4	0.00
16/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	433	0	0	0	0.00
16/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	5191	5	5	5	0.00
16/03/2023	2032 On 03-August-23			Bond Future	10.89	88.5570	88.3610	88.5570	2,600.00
16/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5103	5	5	5	0.00
16/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	5140	5	5	5	0.00
16/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	5176	5	5	5	0.00
16/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	5653	6	6	6	5,000.00
16/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1101	1	1	1	1,500.00
16/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	363	0	0	0	1,500.00
16/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	7102	7	7	7	0.00
16/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	4099	4	4	4	0.00
16/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	817	1	1	1	0.00

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16/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	941	1	1	1	0.00
16/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	952	1	1	1	0.00
16/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	962	1	1	1	0.00
16/03/2023	2032 On 02-November-23			Bond Future	11.00	86.2137	86.0134	86.2137	0.00
16/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	3613	4	4	4	0.00
16/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	3584	4	4	4	0.00
16/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	3641	4	4	4	0.00
16/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2485	2	2	2	0.00
16/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2523	2	3	2	0.00
16/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2504	2	3	2	0.00
16/03/2023	2032 On 01-February-24			Bond Future	11.11	88.0064	87.8019	88.0064	0.00
16/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	5474	6	5	6	0.00
16/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8012	8	8	8	0.00
16/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	2534	3	3	3	1,200.00
16/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	5411	6	5	6	0.00
16/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	5443	6	5	6	0.00
16/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1278	1	1	1	1,200.00
16/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	6714	7	7	7	0.00
16/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	2080	2	2	2	0.00
16/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	2094	2	2	2	0.00
16/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	4221	4	4	4	0.00
16/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1240	1	1	1	1,200.00
16/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	2066	2	2	2	0.00
16/03/2023	2032 On 02-May-24			Bond Future	11.25	85.6110	85.4030	85.6110	0.00
16/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2208	2	2	2	0.00
16/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2189	2	2	2	0.00
16/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2225	2	2	2	0.00
16/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	5468	5	5	5	0.00
16/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	5529	5	6	5	0.00
16/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	5499	5	5	5	0.00
16/03/2023	2033 On 04-May-23			Bond Future	115.51	116.4147	115.5073	116.4147	1,540.00
16/03/2023	2033 On 03-August-23			Bond Future	117.84	118.7660	117.8396	118.7660	6,141.00

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16/03/2023	2033 On 02-November-23			Bond Future	118.87	119.8194	118.8736	119.8194	0.00
16/03/2023	2033 On 01-February-24			Bond Future	121.37	122.3376	121.3719	122.3376	0.00
16/03/2023	2033 On 02-May-24			Bond Future	122.39	123.3735	122.3888	123.3735	0.00
16/03/2023	2037 On 04-May-23			Bond Future	11.73	80.9046	80.5169	80.9046	62,860.00
16/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	312	0	0	0	400.00
16/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	10217	11	10	11	0.00
16/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	709	1	1	1	0.00
16/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	1837	2	2	2	400.00
16/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	241	0	0	0	703.00
16/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	674	1	1	1	0.00
16/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2367	3	2	3	0.00
16/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	691	1	1	1	0.00
16/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	3087	3	3	3	0.00
16/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	27	0	0	0	400.00
16/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	3129	3	3	3	0.00
16/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	4799	4	5	4	0.00
16/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	4383	4	4	4	0.00
16/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	1532	1	2	1	0.00
16/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	3046	3	3	3	0.00
16/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	1172	1	1	1	703.00
16/03/2023	2037 On 03-August-23			Bond Future	11.86	78.2615	77.8656	78.2615	74,072.00
16/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	3854	4	4	4	0.00
16/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	318	0	0	0	1,800.00
16/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1018	1	1	1	1,800.00
16/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	3821	4	4	4	0.00
16/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	3788	4	4	4	0.00
16/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	2349	2	2	2	0.00
16/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	2329	2	2	2	0.00
16/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5972	6	6	6	0.00
16/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	9671	9	10	9	0.00
16/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	2308	2	2	2	0.00
16/03/2023	2037 On 02-November-23			Bond Future	11.98	79.8676	79.4635	79.8676	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
16/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	2609	3	3	3	0.00
16/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	2634	3	3	3	0.00
16/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	2658	3	3	3	0.00
16/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4973	5	5	5	0.00
16/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4941	5	5	5	0.00
16/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4908	5	5	5	0.00
16/03/2023	2037 On 01-February-24			Bond Future	12.10	77.2725	76.8599	77.2725	0.00
16/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	4827	5	5	5	0.00
16/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	4857	5	5	5	0.00
16/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	4887	5	5	5	0.00
16/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3671	4	4	4	0.00
16/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3693	4	4	4	0.00
16/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3715	4	4	4	0.00
16/03/2023	2037 On 02-May-24			Bond Future	12.24	78.8189	78.3985	78.8189	0.00
16/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	2594	3	3	3	0.00
16/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	2634	3	3	3	0.00
16/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	2614	3	3	3	0.00
16/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6985	7	7	7	0.00
16/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	7021	7	7	7	0.00
16/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6948	7	7	7	0.00
16/03/2023	2038 On 04-May-23			Bond Future	128.61	129.3734	128.6121	129.3734	4,625.00
16/03/2023	2038 On 03-August-23			Bond Future	129.26	130.0359	129.2586	130.0359	0.00
16/03/2023	2038 On 02-November-23			Bond Future	131.94	132.7341	131.9404	132.7341	0.00
16/03/2023	2038 On 01-February-24			Bond Future	132.71	133.5243	132.7140	133.5243	0.00
16/03/2023	2038 On 02-May-24			Bond Future	135.41	136.2316	135.4055	136.2316	0.00
16/03/2023	2040 On 04-May-23			Bond Future	11.90	81.6923	81.5873	81.6923	52,075.00
16/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	4	0	0	0	388.00
16/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	57	0	0	0	486.00
16/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	126	0	0	0	388.00
16/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	8617	9	9	9	0.00
16/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	741	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
16/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2307	2	2	2	0.00
16/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	190	0	0	0	684.00
16/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	618	1	1	1	0.00
16/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	635	1	1	1	0.00
16/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5405	6	5	6	0.00
16/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	652	1	1	1	0.00
16/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	3521	3	4	3	0.00
16/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	1386	1	1	1	684.00
16/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	365	0	0	0	388.00
16/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	93	0	0	0	486.00
16/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	7560	7	8	7	0.00
16/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	3568	4	4	4	0.00
16/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	3615	4	4	4	0.00
16/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	5659	6	6	6	0.00
16/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	3294	3	3	3	0.00
16/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	6332	6	6	6	0.00
16/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	11510	11	12	11	0.00
16/03/2023	2040 On 03-August-23			Bond Future	12.02	78.8144	78.7070	78.8144	99,565.00
16/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	3889	4	4	4	0.00
16/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	3855	4	4	4	0.00
16/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	3923	4	4	4	0.00
16/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2730	3	3	3	0.00
16/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2777	3	3	3	0.00
16/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2754	3	3	3	0.00
16/03/2023	2040 On 02-November-23			Bond Future	12.14	80.4320	80.3221	80.4320	0.00
16/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2506	3	3	3	0.00
16/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2482	3	2	3	0.00
16/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2458	3	2	3	0.00
16/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5830	6	6	6	0.00
16/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5755	6	6	6	0.00
16/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5792	6	6	6	0.00
16/03/2023	2040 On 01-February-24			Bond Future	12.27	77.5982	77.4861	77.5982	6.00
16/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	4708	5	5	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
16/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	4677	5	5	5	0.00
16/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	4646	5	5	5	0.00
16/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4286	4	4	4	0.00
16/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4261	4	4	4	0.00
16/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4235	4	4	4	0.00
16/03/2023	2040 On 02-May-24			Bond Future	12.41	79.1509	79.0369	79.1509	0.00
16/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	2640	3	3	3	0.00
16/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2597	3	3	3	0.00
16/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2618	3	3	3	0.00
16/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	7235	7	7	7	0.00
16/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	7315	7	7	7	0.00
16/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	7275	7	7	7	0.00
16/03/2023	2044 On 04-May-23			Bond Future	12.01	77.6344	77.6211	77.6344	62,354.00
16/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	516	1	1	1	0.00
16/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1128	1	1	1	0.00
16/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	1821	2	2	2	0.00
16/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	2683	3	3	3	0.00
16/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	488	1	0	1	0.00
16/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	502	1	1	1	0.00
16/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	4178	4	4	4	0.00
16/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2708	3	3	3	4,423.00
16/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	4229	4	4	4	0.00
16/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	1257	1	1	1	1,798.00
16/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1872	2	2	2	4,423.00
16/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	4128	4	4	4	0.00
16/03/2023	2044 On 03-August-23			Bond Future	12.14	74.8009	74.7869	74.8009	21,473.00
16/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3386	3	3	3	0.00
16/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2172	2	2	2	0.00
16/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	2863	3	3	3	0.00
16/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3354	3	3	3	0.00
16/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3322	3	3	3	0.00
16/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	3236	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
16/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	3209	3	3	3	0.00
16/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3668	4	4	4	4,754.00
16/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4502	5	5	5	3,076.00
16/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	3182	3	3	3	0.00
16/03/2023	2044 On 02-November-23			Bond Future	12.25	76.3361	76.3216	76.3361	0.00
16/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2272	2	2	2	0.00
16/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2249	2	2	2	0.00
16/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2295	2	2	2	0.00
16/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6427	6	6	6	0.00
16/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6509	7	7	7	0.00
16/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6468	6	6	6	0.00
16/03/2023	2044 On 01-February-24			Bond Future	12.37	73.5423	73.5276	73.5423	0.00
16/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4234	4	4	4	0.00
16/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4205	4	4	4	0.00
16/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4264	4	4	4	0.00
16/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4729	5	5	5	0.00
16/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4786	5	5	5	0.00
16/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4757	5	5	5	0.00
16/03/2023	2044 On 02-May-24			Bond Future	12.51	75.0137	74.9990	75.0137	0.00
16/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	2637	3	3	3	0.00
16/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	2616	3	3	3	0.00
16/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	2658	3	3	3	0.00
16/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7607	8	8	8	0.00
16/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7690	8	8	8	0.00
16/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7649	8	8	8	0.00
16/03/2023	2046 On 04-May-23			Bond Future	112.14	113.1594	112.1437	113.1594	17,308.00
16/03/2023	2046 On 03-August-23			Bond Future	114.41	115.4449	114.4082	115.4449	0.00
16/03/2023	2046 On 02-November-23			Bond Future	114.71	115.7647	114.7062	115.7647	0.00
16/03/2023	2046 On 01-February-24			Bond Future	117.12	118.1978	117.1168	118.1978	0.00
16/03/2023	2046 On 02-May-24			Bond Future	117.37	118.4715	117.3693	118.4715	0.00
16/03/2023	2050 On 04-May-23			Bond Future	114.80	116.3126	114.7975	116.3126	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
16/03/2023	2050 On 03-August-23			Bond Future	114.94	116.4897	114.9434	116.4897	0.00
16/03/2023	2050 On 02-November-23			Bond Future	117.33	118.9069	117.3284	118.9069	0.00
16/03/2023	2050 On 01-February-24			Bond Future	117.57	119.1787	117.5670	119.1787	0.00
16/03/2023	2050 On 02-May-24			Bond Future	119.95	121.5950	119.9512	121.5950	0.00
16/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	AL37 On 04-May-23			Index Future	879.05	880.1430	879.0490	880.1430	0.00
16/03/2023	AL37 On 03-August-23			Index Future	896.59	897.7050	896.5860	897.7050	0.00
16/03/2023	AL37 On 02-November-23			Index Future	914.98	916.1210	914.9770	916.1210	0.00
16/03/2023	AL37 On 01-February-24			Index Future	934.00	935.1690	934.0020	935.1690	0.00
16/03/2023	AL37 On 02-May-24			Index Future	952.76	953.9450	952.7570	953.9450	0.00
16/03/2023	AL7T On 04-May-23			Index Future	1003.04	1004.7920	1003.0380	1004.7920	0.00
16/03/2023	AL7T On 03-August-23			Index Future	1023.05	1024.8400	1023.0490	1024.8400	0.00
16/03/2023	AL7T On 02-November-23			Index Future	1044.04	1045.8640	1044.0350	1045.8640	0.00
16/03/2023	AL7T On 01-February-24			Index Future	1065.74	1067.6100	1065.7430	1067.6100	0.00
16/03/2023	AL7T On 02-May-24			Index Future	1087.14	1089.0460	1087.1440	1089.0460	0.00
16/03/2023	ALBI On 04-May-23			Index Future	878.75	880.1200	878.7530	880.1200	100.00
16/03/2023	ALBI On 03-August-23			Index Future	896.29	897.6810	896.2850	897.6810	0.00
16/03/2023	ALBI On 02-November-23			Index Future	914.67	916.0960	914.6700	916.0960	0.00
16/03/2023	ALBI On 01-February-24			Index Future	933.69	935.1440	933.6880	935.1440	0.00
16/03/2023	ALBI On 02-May-24			Index Future	952.44	953.9200	952.4380	953.9200	0.00
16/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	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
16/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	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
16/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2023	ES33 On 04-May-23			Bond Future	12.21	73.9302	73.8270	73.9302	0.00
16/03/2023	ES33 On 03-August-23			Bond Future	12.37	75.4234	75.3177	75.4234	350.00
16/03/2023	ES33 On 02-November-23			Bond Future	12.52	73.1933	73.0853	73.1933	0.00
16/03/2023	ES33 On 01-February-24			Bond Future	12.68	74.7315	74.6213	74.7315	0.00
16/03/2023	ES33 On 02-May-24			Bond Future	12.87	72.4500	72.3379	72.4500	0.00
16/03/2023	ES42 On 04-May-23			Bond Future	12.65	70.7497	70.7408	70.7497	0.00
16/03/2023	ES42 On 03-August-23			Bond Future	12.79	72.1790	72.1695	72.1790	4,000.00
16/03/2023	ES42 On 02-November-23			Bond Future	12.93	69.4143	69.4044	69.4143	0.00
16/03/2023	ES42 On 01-February-24			Bond Future	13.08	70.8731	70.8631	70.8731	0.00
16/03/2023	ES42 On 02-May-24			Bond Future	13.24	68.0465	68.0367	68.0465	0.00
16/03/2023	GOVI On 04-May-23			GOVI	866.12	867.5350	866.1240	867.5350	840.00
16/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	132440	15	13	15	0.00
16/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	132540	15	13	15	0.00
16/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	132640	15	13	15	0.00
16/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 03-August-23			GOVI	883.40	884.8450	883.4040	884.8450	0.00
16/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	461740	48	46	48	0.00
16/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	461940	48	46	48	0.00
16/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	461840	48	46	48	0.00
16/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-November-23			GOVI	901.53	902.9970	901.5250	902.9970	0.00
16/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	157250	17	16	17	0.00
16/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	157150	17	16	17	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
16/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	157050	17	16	17	0.00
16/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 01-February-24			GOVI	920.27	921.7720	920.2700	921.7720	0.00
16/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	402900	42	40	42	0.00
16/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	402800	42	40	42	0.00
16/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	402700	42	40	42	0.00
16/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24			GOVI	938.75	940.2800	938.7490	940.2800	0.00
16/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	122210	11	12	11	0.00
16/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	122310	11	12	11	0.00
16/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	122410	11	12	11	0.00
16/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2023	IGOV On 04-May-23			Index Future	325.87	327.5190	325.8660	327.5190	654.00
16/03/2023	IGOV On 03-August-23			Index Future	332.45	334.1330	332.4470	334.1330	0.00
16/03/2023	IGOV On 02-November-23			Index Future	339.34	341.0660	339.3440	341.0660	0.00
16/03/2023	IGOV On 01-February-24			Index Future	346.48	348.2340	346.4760	348.2340	0.00
16/03/2023	IGOV On 02-May-24			Index Future	353.51	355.3010	353.5080	355.3010	0.00
16/03/2023	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/03/2023	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
16/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.66	92.3650	92.3450	92.3650	0.00
16/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.67	92.3450	92.3300	92.3450	0.00
16/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.69	92.2850	92.3100	92.2850	0.00
16/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.70	92.2850	92.3050	92.2850	0.00
16/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	0.00
16/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.70	92.3000	92.3050	92.3000	75.00
16/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.66	92.3700	92.3450	92.3700	272.00
16/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.57	92.4400	92.4300	92.4400	0.00
16/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.45	92.5800	92.5500	92.5800	0.00
16/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.41	92.6200	92.5900	92.6200	68.00
16/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.35	92.6800	92.6500	92.6800	0.00
16/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.34	92.3900	92.6650	92.3900	0.00
16/03/2023	R035 On 04-May-23			Bond Future	11.41	85.5029	85.4319	85.5029	151,171.00
16/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	8	0	0	0	388.00
16/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	102	0	0	0	491.00
16/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	2988	3	3	3	0.00
16/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3266	3	3	3	0.00
16/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1124	1	1	1	0.00
16/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	9249	9	9	9	0.00
16/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	5864	6	6	6	0.00
16/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1077	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
16/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1100	1	1	1	0.00
16/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	200	0	0	0	388.00
16/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	760	1	1	1	770.00
16/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1008	1	1	1	491.00
16/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	167	0	0	0	770.00
16/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	5234	5	5	5	0.00
16/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2832	3	3	3	0.00
16/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4961	5	5	5	0.00
16/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	2209	2	2	2	0.00
16/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	220	0	0	0	388.00
16/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	44	0	0	0	491.00
16/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	2382	2	2	2	0.00
16/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	725	1	1	1	770.00
16/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	2277	2	2	2	0.00
16/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	2243	2	2	2	0.00
16/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	827	1	1	1	1,035.00
16/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5972	6	6	6	0.00
16/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	9521	9	10	9	0.00
16/03/2023	R035 On 03-August-23			Bond Future	11.53	87.2090	87.1361	87.2090	6,761.00
16/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4362	4	4	4	0.00
16/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	4398	4	4	4	0.00
16/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	4433	4	4	4	0.00
16/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1892	2	2	2	0.00
16/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1909	2	2	2	0.00
16/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1927	2	2	2	0.00
16/03/2023	R035 On 02-November-23			Bond Future	11.65	84.4931	84.4184	84.4931	6.00
16/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3044	3	3	3	0.00
16/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1329	1	1	1	400.00
16/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	7737	8	8	8	0.00
16/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	2991	3	3	3	0.00
16/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3017	3	3	3	0.00
16/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2280	2	2	2	400.00
16/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	4296	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
16/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	4326	4	4	4	0.00
16/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1580	2	2	2	400.00
16/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	7217	7	7	7	0.00
16/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	5248	5	5	5	0.00
16/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	4267	4	4	4	0.00
16/03/2023	R035 On 01-February-24			Bond Future	11.78	86.2500	86.1738	86.2500	0.00
16/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	9818	10	10	10	0.00
16/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2519	3	3	3	400.00
16/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5373	5	5	5	0.00
16/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	5436	5	5	5	0.00
16/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	5404	5	5	5	0.00
16/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1619	2	2	2	400.00
16/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	8131	8	8	8	0.00
16/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	6141	6	6	6	0.00
16/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3266	3	3	3	0.00
16/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3286	3	3	3	0.00
16/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3247	3	3	3	0.00
16/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1526	2	2	2	400.00
16/03/2023	R035 On 02-May-24			Bond Future	11.92	83.4718	83.3945	83.4718	0.00
16/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	2761	3	3	3	0.00
16/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	2719	3	3	3	0.00
16/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	2740	3	3	3	0.00
16/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6602	7	7	7	0.00
16/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6637	7	7	7	0.00
16/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6567	7	7	7	0.00
16/03/2023	R186 On 04-May-23			Bond Future	8.46	110.3037	110.2411	110.3037	96,951.00
16/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	495	1	0	1	200.00
16/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1419	1	1	1	0.00
16/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1443	1	1	1	0.00
16/03/2023	R186 On 04-May-23		Call	Bond Future	10241	10	10	10	0.00
16/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1468	2	1	2	0.00
16/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	269	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
16/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	262	0	0	0	0.00
16/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	276	0	0	0	0.00
16/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	808	1	1	1	200.00
16/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
16/03/2023	R186 On 03-August-23			Bond Future	8.49	107.1997	107.1353	107.1997	0.00
16/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	3897	4	4	4	0.00
16/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	3846	4	4	4	0.00
16/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	3871	4	4	4	0.00
16/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	228	0	0	0	0.00
16/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	231	0	0	0	0.00
16/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	225	0	0	0	0.00
16/03/2023	R186 On 02-November-23			Bond Future	8.51	109.3994	109.3334	109.3994	0.00
16/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5412	5	5	5	0.00
16/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3073	3	3	3	0.00
16/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3052	3	3	3	0.00
16/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3094	3	3	3	0.00
16/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	2582	3	3	3	1,715.00
16/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	643	1	1	1	0.00
16/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	655	1	1	1	0.00
16/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	649	1	1	1	0.00
16/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	809	1	1	1	0.00
16/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	250	0	0	0	1,715.00
16/03/2023	R186 On 01-February-24			Bond Future	8.51	106.3678	106.3004	106.3678	0.00
16/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3326	3	3	3	0.00
16/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3287	3	3	3	0.00
16/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3306	3	3	3	0.00
16/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	763	1	1	1	0.00
16/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	774	1	1	1	0.00
16/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	769	1	1	1	0.00
16/03/2023	R186 On 02-May-24			Bond Future	8.55	108.4983	108.4301	108.4983	0.00
16/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	969	1	1	1	0.00
16/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	979	1	1	1	0.00
16/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	989	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
16/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2286	2	2	2	0.00
16/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2300	2	2	2	0.00
16/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2314	2	2	2	0.00
16/03/2023	R197 On 04-May-23			Bond Future	336.35	336.3495	336.3497	336.3495	309.00
16/03/2023	R197 On 03-August-23			Bond Future	334.10	334.1021	334.1006	334.1021	0.00
16/03/2023	R197 On 02-November-23			Bond Future	341.03	341.0349	341.0326	341.0349	0.00
16/03/2023	R202 On 04-May-23			Bond Future	252.62	252.5981	252.6151	252.5981	4,960.00
16/03/2023	R202 On 03-August-23			Bond Future	252.91	252.8979	252.9140	252.8979	460.00
16/03/2023	R202 On 02-November-23			Bond Future	258.16	258.1455	258.1613	258.1455	0.00
16/03/2023	R202 On 01-February-24			Bond Future	258.66	258.6468	258.6630	258.6468	0.00
16/03/2023	R202 On 02-May-24			Bond Future	263.91	263.8911	263.9090	263.8911	0.00
16/03/2023	R209 On 04-May-23			Bond Future	11.44	66.2072	66.0966	66.2072	19,602.00
16/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	547	1	1	1	1,250.00
16/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1599	2	2	2	2,250.00
16/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5163	5	5	5	0.00
16/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	722	1	1	1	0.00
16/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	12	0	0	0	500.00
16/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	109	0	0	0	4,500.00
16/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	688	1	1	1	0.00
16/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	705	1	1	1	0.00
16/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	2418	2	2	2	0.00
16/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	2453	2	2	2	0.00
16/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	5007	5	5	5	0.00
16/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	1300	1	1	1	0.00
16/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	7726	8	8	8	0.00
16/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	2384	2	2	2	0.00
16/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	188	0	0	0	9,750.00
16/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2777	3	3	3	8,250.00
16/03/2023	R209 On 03-August-23			Bond Future	11.55	67.5283	67.4151	67.5283	1,690.00
16/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	3686	4	4	4	0.00
16/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	863	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
16/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	3625	4	4	4	0.00
16/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	3655	4	4	4	0.00
16/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	265	0	0	0	1,800.00
16/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	8473	8	8	8	0.00
16/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1766	2	2	2	0.00
16/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	5194	5	5	5	0.00
16/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1800	2	2	2	0.00
16/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1783	2	2	2	0.00
16/03/2023	R209 On 02-November-23			Bond Future	11.66	65.7621	65.6463	65.7621	741.00
16/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2487	3	2	3	0.00
16/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2442	3	2	3	0.00
16/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2464	3	2	3	0.00
16/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	4004	4	4	4	0.00
16/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	4031	4	4	4	0.00
16/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3977	4	4	4	0.00
16/03/2023	R209 On 01-February-24			Bond Future	11.76	67.1295	67.0113	67.1295	0.00
16/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	4620	5	5	5	0.00
16/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	4647	5	5	5	0.00
16/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	4675	5	5	5	0.00
16/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2921	3	3	3	0.00
16/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2939	3	3	3	0.00
16/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2957	3	3	3	0.00
16/03/2023	R209 On 02-May-24			Bond Future	11.89	65.3240	65.2039	65.3240	0.00
16/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2474	3	2	3	0.00
16/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2437	2	2	2	0.00
16/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2455	3	2	3	0.00
16/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5858	6	6	6	0.00
16/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5889	6	6	6	0.00
16/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5826	6	6	6	0.00
16/03/2023	R210 On 04-May-23			Bond Future	224.41	224.4526	224.4067	224.4526	386.00
16/03/2023	R210 On 03-August-23			Bond Future	228.94	228.9860	228.9380	228.9860	300.00
16/03/2023	R210 On 02-November-23			Bond Future	230.54	230.5906	230.5412	230.5906	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
16/03/2023	R210 On 01-February-24			Bond Future	235.39	235.4370	235.3864	235.4370	0.00
16/03/2023	R210 On 02-May-24			Bond Future	236.94	236.9936	236.9433	236.9936	0.00
16/03/2023	R213 On 04-May-23			Bond Future	10.54	82.9658	82.7886	82.9658	33,972.00
16/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	1702	2	2	2	0.00
16/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	1732	2	2	2	0.00
16/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	1762	2	2	2	0.00
16/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	798	1	1	1	0.00
16/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	813	1	1	1	0.00
16/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	828	1	1	1	0.00
16/03/2023	R213 On 03-August-23			Bond Future	10.64	84.6212	84.4401	84.6212	0.00
16/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	4903	5	5	5	0.00
16/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	4937	5	5	5	0.00
16/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	4971	5	5	5	0.00
16/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	712	1	1	1	0.00
16/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	704	1	1	1	0.00
16/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	720	1	1	1	0.00
16/03/2023	R213 On 02-November-23			Bond Future	10.75	82.8039	82.6189	82.8039	3,702.00
16/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	3507	4	4	4	0.00
16/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	3534	4	4	4	0.00
16/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	3561	4	4	4	0.00
16/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1935	2	2	2	0.00
16/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1950	2	2	2	0.00
16/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1966	2	2	2	0.00
16/03/2023	R213 On 01-February-24			Bond Future	10.87	84.5256	84.3368	84.5256	0.00
16/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5165	5	5	5	0.00
16/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5107	5	5	5	0.00
16/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5136	5	5	5	0.00
16/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1650	2	2	2	0.00
16/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1662	2	2	2	0.00
16/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1639	2	2	2	0.00
16/03/2023	R213 On 02-May-24			Bond Future	10.99	82.6657	82.4734	82.6657	0.00
16/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	1851	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
16/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	1867	2	2	2	0.00
16/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	1883	2	2	2	0.00
16/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4817	5	5	5	0.00
16/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4844	5	5	5	0.00
16/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4872	5	5	5	0.00
16/03/2023	R214 On 04-May-23			Bond Future	11.72	62.5332	62.5197	62.5332	17,989.00
16/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	749	1	1	1	0.00
16/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	714	1	1	1	0.00
16/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	731	1	1	1	0.00
16/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2571	3	3	3	0.00
16/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2607	3	3	3	0.00
16/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2535	3	3	3	0.00
16/03/2023	R214 On 03-August-23			Bond Future	11.83	63.7809	63.7668	63.7809	2,980.00
16/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	3630	4	4	4	0.00
16/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3570	4	4	4	0.00
16/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3599	4	4	4	0.00
16/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	2023	2	2	2	0.00
16/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	2041	2	2	2	0.00
16/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	2005	2	2	2	0.00
16/03/2023	R214 On 02-November-23			Bond Future	11.94	61.7899	61.7754	61.7899	0.00
16/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2237	2	2	2	0.00
16/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2280	2	2	2	0.00
16/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2258	2	2	2	0.00
16/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4720	5	5	5	0.00
16/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4689	5	5	5	0.00
16/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4658	5	5	5	0.00
16/03/2023	R214 On 01-February-24			Bond Future	12.05	63.0748	63.0599	63.0748	0.00
16/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4023	4	4	4	0.00
16/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4050	4	4	4	0.00
16/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4077	4	4	4	0.00
16/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3528	4	4	4	0.00
16/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3549	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
16/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3570	4	4	4	0.00
16/03/2023	R214 On 02-May-24			Bond Future	12.16	61.0382	61.0233	61.0382	0.00
16/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2420	2	2	2	0.00
16/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2401	2	2	2	0.00
16/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2382	2	2	2	0.00
16/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5915	6	6	6	0.00
16/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5882	6	6	6	0.00
16/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5849	6	6	6	0.00
16/03/2023	R248 On 04-May-23			Bond Future	11.89	76.8033	76.7560	76.8033	242,507.00
16/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	563	1	1	1	0.00
16/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	547	1	1	1	0.00
16/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	16	0	0	0	1,500.00
16/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	272	0	0	0	1,500.00
16/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	578	1	1	1	0.00
16/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	4032	4	4	4	0.00
16/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	10315	10	10	10	0.00
16/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	4135	4	4	4	0.00
16/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	4083	4	4	4	0.00
16/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	5433	5	5	5	0.00
16/03/2023	R248 On 03-August-23			Bond Future	12.00	78.3358	78.2872	78.3358	0.00
16/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	3758	4	4	4	0.00
16/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	3724	4	4	4	0.00
16/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	3792	4	4	4	0.00
16/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	3118	3	3	3	0.00
16/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	3171	3	3	3	0.00
16/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	3144	3	3	3	0.00
16/03/2023	R248 On 02-November-23			Bond Future	12.11	75.5013	75.4514	75.5013	0.00
16/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2540	3	3	3	0.00
16/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2516	3	3	3	0.00
16/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2491	3	2	3	0.00
16/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6434	6	6	6	0.00
16/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6516	6	7	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
16/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6475	6	6	6	0.00
16/03/2023	R248 On 01-February-24			Bond Future	12.23	77.0712	77.0203	77.0712	13,000.00
16/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4479	5	4	5	0.00
16/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4449	4	4	4	0.00
16/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4418	4	4	4	0.00
16/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	4941	5	5	5	0.00
16/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	4912	5	5	5	0.00
16/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4884	5	5	5	0.00
16/03/2023	R248 On 02-May-24			Bond Future	12.35	74.1723	74.1208	74.1723	0.00
16/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	2679	3	3	3	0.00
16/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	2658	3	3	3	0.00
16/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	2636	3	3	3	0.00
16/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	8048	8	8	8	0.00
16/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	8136	8	8	8	0.00
16/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	8092	8	8	8	0.00