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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/03/2023 TO: 29/03/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	2025 On 04-May-23			Bond Future	169.89	169.9523	169.8927	169.9523	5,381.00
29/03/2023	2025 On 03-August-23			Bond Future	171.52	171.5834	171.5222	171.5834	214.00
29/03/2023	2025 On 02-November-23			Bond Future	175.01	175.0726	175.0098	175.0726	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	2025 On 01-February-24			Bond Future	176.83	176.8950	176.8312	176.8950	0.00
29/03/2023	2025 On 02-May-24			Bond Future	180.40	180.4688	180.4047	180.4688	0.00
29/03/2023	2029 On 04-May-23			Bond Future	122.55	123.1692	122.5503	123.1692	2,115.00
29/03/2023	2029 On 03-August-23			Bond Future	124.98	125.6130	124.9815	125.6130	728.00
29/03/2023	2029 On 02-November-23			Bond Future	126.20	126.8422	126.1977	126.8422	0.00
29/03/2023	2029 On 01-February-24			Bond Future	128.80	129.4561	128.7984	129.4561	0.00
29/03/2023	2029 On 02-May-24			Bond Future	130.04	130.7138	130.0437	130.7138	0.00
29/03/2023	2030 On 04-May-23			Bond Future	9.85	92.8028	93.2136	92.8028	93,188.00
29/03/2023	2030 On 04-May-23	9.58	Call	Bond Future	452	0	0	0	150.00
29/03/2023	2030 On 04-May-23	12.04	Call	Bond Future	9359	9	9	9	0.00
29/03/2023	2030 On 04-May-23	12.50	Call	Bond Future	11158	11	11	11	0.00
29/03/2023	2030 On 04-May-23	12.57	Call	Bond Future	11428	11	11	11	0.00
29/03/2023	2030 On 04-May-23	10.65	Call	Bond Future	3752	3	4	3	350.00
29/03/2023	2030 On 04-May-23	11.62	Call	Bond Future	7676	7	8	7	0.00
29/03/2023	2030 On 04-May-23	10.54	Call	Bond Future	3324	3	3	3	0.00
29/03/2023	2030 On 04-May-23	9.03	Call	Bond Future	15	0	0	0	388.00
29/03/2023	2030 On 04-May-23	9.67	Call	Bond Future	616	0	1	0	479.00
29/03/2023	2030 On 04-May-23	11.34	Call	Bond Future	6539	6	7	6	0.00
29/03/2023	2030 On 04-May-23	10.52	Call	Bond Future	3248	3	3	3	0.00
29/03/2023	2030 On 04-May-23	10.53	Call	Bond Future	3286	3	3	3	0.00
29/03/2023	2030 On 04-May-23	9.78	Call	Bond Future	854	1	1	1	388.00
29/03/2023	2030 On 04-May-23	10.42	Call	Bond Future	2870	3	3	3	479.00
29/03/2023	2030 On 04-May-23	10.00	Call	Bond Future	1442	1	1	1	1,080.00
29/03/2023	2030 On 04-May-23	10.00	Put	Bond Future	742	1	1	1	0.00
29/03/2023	2030 On 04-May-23	10.42	Put	Bond Future	296	0	0	0	0.00
29/03/2023	2030 On 04-May-23	9.78	Put	Bond Future	1155	1	1	1	0.00
29/03/2023	2030 On 04-May-23	10.53	Put	Bond Future	230	0	0	0	0.00
29/03/2023	2030 On 04-May-23	10.52	Put	Bond Future	236	0	0	0	0.00
29/03/2023	2030 On 04-May-23	11.34	Put	Bond Future	32	0	0	0	150.00
29/03/2023	2030 On 04-May-23	9.67	Put	Bond Future	1422	2	1	2	0.00
29/03/2023	2030 On 04-May-23	9.03	Put	Bond Future	3835	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
29/03/2023	2030 On 04-May-23	9.58	Put	Bond Future	1675	2	2	2	0.00
29/03/2023	2030 On 04-May-23	10.54	Put	Bond Future	225	0	0	0	0.00
29/03/2023	2030 On 04-May-23	11.62	Put	Bond Future	16	0	0	0	388.00
29/03/2023	2030 On 04-May-23	10.65	Put	Bond Future	174	0	0	0	0.00
29/03/2023	2030 On 04-May-23	12.57	Put	Bond Future	1	0	0	0	350.00
29/03/2023	2030 On 04-May-23	12.50	Put	Bond Future	1	0	0	0	479.00
29/03/2023	2030 On 04-May-23	12.04	Put	Bond Future	5	0	0	0	1,080.00
29/03/2023	2030 On 03-August-23			Bond Future	9.95	90.6145	91.0331	90.6145	11,931.00
29/03/2023	2030 On 03-August-23	11.36	Call	Bond Future	6357	6	6	6	0.00
29/03/2023	2030 On 03-August-23	12.59	Call	Bond Future	10850	10	11	10	0.00
29/03/2023	2030 On 03-August-23	12.89	Call	Bond Future	11944	12	12	12	0.00
29/03/2023	2030 On 03-August-23	11.35	Call	Bond Future	6321	6	6	6	0.00
29/03/2023	2030 On 03-August-23	10.40	Call	Bond Future	3164	3	3	3	1,012.00
29/03/2023	2030 On 03-August-23	10.65	Call	Bond Future	3930	4	4	4	350.00
29/03/2023	2030 On 03-August-23	11.34	Call	Bond Future	6285	6	6	6	0.00
29/03/2023	2030 On 03-August-23	11.34	Put	Bond Future	383	0	0	0	0.00
29/03/2023	2030 On 03-August-23	10.65	Put	Bond Future	888	1	1	1	0.00
29/03/2023	2030 On 03-August-23	11.36	Put	Bond Future	374	0	0	0	0.00
29/03/2023	2030 On 03-August-23	12.89	Put	Bond Future	33	0	0	0	350.00
29/03/2023	2030 On 03-August-23	12.59	Put	Bond Future	59	0	0	0	1,012.00
29/03/2023	2030 On 03-August-23	10.40	Put	Bond Future	1190	1	1	1	0.00
29/03/2023	2030 On 03-August-23	11.35	Put	Bond Future	378	0	0	0	0.00
29/03/2023	2030 On 02-November-23			Bond Future	10.04	92.4361	92.8628	92.4361	80.00
29/03/2023	2030 On 02-November-23	11.57	Call	Bond Future	6962	7	7	7	0.00
29/03/2023	2030 On 02-November-23	10.82	Call	Bond Future	4575	4	5	4	0.00
29/03/2023	2030 On 02-November-23	10.80	Call	Bond Future	4515	4	5	4	0.00
29/03/2023	2030 On 02-November-23	10.81	Call	Bond Future	4545	4	5	4	0.00
29/03/2023	2030 On 02-November-23	10.07	Call	Bond Future	2572	2	3	2	800.00
29/03/2023	2030 On 02-November-23	9.57	Call	Bond Future	1587	1	2	1	800.00
29/03/2023	2030 On 02-November-23	9.57	Put	Bond Future	3611	4	4	4	0.00
29/03/2023	2030 On 02-November-23	10.07	Put	Bond Future	2426	3	2	3	0.00
29/03/2023	2030 On 02-November-23	10.81	Put	Bond Future	1303	1	1	1	0.00
29/03/2023	2030 On 02-November-23	10.80	Put	Bond Future	1314	1	1	1	0.00

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29/03/2023	2030 On 02-November-23	10.82	Put	Bond Future	1292	1	1	1	0.00
29/03/2023	2030 On 02-November-23	11.57	Put	Bond Future	678	1	1	1	800.00
29/03/2023	2030 On 01-February-24			Bond Future	10.13	90.3147	90.7502	90.3147	0.00
29/03/2023	2030 On 01-February-24	11.36	Call	Bond Future	6147	6	6	6	0.00
29/03/2023	2030 On 01-February-24	12.10	Call	Bond Future	8458	8	8	8	0.00
29/03/2023	2030 On 01-February-24	10.07	Call	Bond Future	2714	3	3	3	400.00
29/03/2023	2030 On 01-February-24	11.31	Call	Bond Future	5996	6	6	6	0.00
29/03/2023	2030 On 01-February-24	11.35	Call	Bond Future	6117	6	6	6	0.00
29/03/2023	2030 On 01-February-24	9.57	Call	Bond Future	1764	2	2	2	400.00
29/03/2023	2030 On 01-February-24	11.37	Call	Bond Future	6177	6	6	6	0.00
29/03/2023	2030 On 01-February-24	9.93	Call	Bond Future	2420	2	2	2	1,360.00
29/03/2023	2030 On 01-February-24	9.93	Put	Bond Future	3246	3	3	3	0.00
29/03/2023	2030 On 01-February-24	11.37	Put	Bond Future	1209	1	1	1	0.00
29/03/2023	2030 On 01-February-24	12.10	Put	Bond Future	728	1	1	1	400.00
29/03/2023	2030 On 01-February-24	9.57	Put	Bond Future	4114	4	4	4	0.00
29/03/2023	2030 On 01-February-24	11.35	Put	Bond Future	1226	1	1	1	0.00
29/03/2023	2030 On 01-February-24	11.31	Put	Bond Future	1261	1	1	1	1,360.00
29/03/2023	2030 On 01-February-24	10.07	Put	Bond Future	2955	3	3	3	0.00
29/03/2023	2030 On 01-February-24	11.36	Put	Bond Future	1218	1	1	1	0.00
29/03/2023	2030 On 02-May-24			Bond Future	10.24	92.1170	92.5618	92.1170	0.00
29/03/2023	2030 On 02-May-24	9.83	Call	Bond Future	2201	2	2	2	0.00
29/03/2023	2030 On 02-May-24	9.81	Call	Bond Future	2165	2	2	2	0.00
29/03/2023	2030 On 02-May-24	9.82	Call	Bond Future	2183	2	2	2	0.00
29/03/2023	2030 On 02-May-24	9.82	Put	Bond Future	3892	4	4	4	0.00
29/03/2023	2030 On 02-May-24	9.81	Put	Bond Future	3916	4	4	4	0.00
29/03/2023	2030 On 02-May-24	9.83	Put	Bond Future	3869	4	4	4	0.00
29/03/2023	2032 On 04-May-23			Bond Future	10.56	87.2894	87.7285	87.2894	172,308.00
29/03/2023	2032 On 04-May-23	9.85	Call	Bond Future	58	0	0	0	6,500.00
29/03/2023	2032 On 04-May-23	10.03	Call	Bond Future	179	0	0	0	730.00
29/03/2023	2032 On 04-May-23	11.00	Call	Bond Future	2715	2	3	2	0.00
29/03/2023	2032 On 04-May-23	10.87	Call	Bond Future	2216	2	2	2	0.00
29/03/2023	2032 On 04-May-23	10.88	Call	Bond Future	2254	2	2	2	0.00

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29/03/2023	2032 On 04-May-23	10.30	Call	Bond Future	563	0	1	0	500.00
29/03/2023	2032 On 04-May-23	10.62	Call	Bond Future	1367	1	1	1	400.00
29/03/2023	2032 On 04-May-23	10.53	Call	Bond Future	1105	1	1	1	730.00
29/03/2023	2032 On 04-May-23	10.89	Call	Bond Future	2291	2	2	2	0.00
29/03/2023	2032 On 04-May-23	11.06	Call	Bond Future	2954	3	3	3	0.00
29/03/2023	2032 On 04-May-23	10.69	Call	Bond Future	1588	1	2	1	0.00
29/03/2023	2032 On 04-May-23	9.80	Call	Bond Future	40	0	0	0	500.00
29/03/2023	2032 On 04-May-23	11.37	Call	Bond Future	4263	4	4	4	400.00
29/03/2023	2032 On 04-May-23	13.43	Call	Bond Future	13303	13	13	13	0.00
29/03/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
29/03/2023	2032 On 04-May-23	9.85	Put	Bond Future	3856	4	4	4	0.00
29/03/2023	2032 On 04-May-23	11.06	Put	Bond Future	433	1	0	1	730.00
29/03/2023	2032 On 04-May-23	10.89	Put	Bond Future	622	1	1	1	0.00
29/03/2023	2032 On 04-May-23	10.53	Put	Bond Future	1278	2	1	2	0.00
29/03/2023	2032 On 04-May-23	10.62	Put	Bond Future	1074	1	1	1	0.00
29/03/2023	2032 On 04-May-23	10.30	Put	Bond Future	1940	2	2	2	0.00
29/03/2023	2032 On 04-May-23	10.88	Put	Bond Future	635	1	1	1	0.00
29/03/2023	2032 On 04-May-23	10.87	Put	Bond Future	648	1	1	1	0.00
29/03/2023	2032 On 04-May-23	11.00	Put	Bond Future	493	1	0	1	13,000.00
29/03/2023	2032 On 04-May-23	10.69	Put	Bond Future	936	1	1	1	500.00
29/03/2023	2032 On 04-May-23	10.03	Put	Bond Future	2998	3	3	3	0.00
29/03/2023	2032 On 04-May-23	11.37	Put	Bond Future	217	0	0	0	0.00
29/03/2023	2032 On 04-May-23	9.80	Put	Bond Future	4112	5	4	5	0.00
29/03/2023	2032 On 03-August-23			Bond Future	10.67	89.0000	89.4474	89.0000	2,686.00
29/03/2023	2032 On 03-August-23	11.75	Call	Bond Future	5964	6	6	6	0.00
29/03/2023	2032 On 03-August-23	11.76	Call	Bond Future	6002	6	6	6	0.00
29/03/2023	2032 On 03-August-23	11.77	Call	Bond Future	6041	6	6	6	0.00
29/03/2023	2032 On 03-August-23	11.90	Call	Bond Future	6543	6	7	6	5,000.00
29/03/2023	2032 On 03-August-23	10.30	Call	Bond Future	1477	1	1	1	1,500.00
29/03/2023	2032 On 03-August-23	9.60	Call	Bond Future	498	0	0	0	1,500.00
29/03/2023	2032 On 03-August-23	9.60	Put	Bond Future	6150	7	6	7	0.00
29/03/2023	2032 On 03-August-23	10.30	Put	Bond Future	3389	4	3	4	0.00
29/03/2023	2032 On 03-August-23	11.90	Put	Bond Future	621	1	1	1	0.00

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29/03/2023	2032 On 03-August-23	11.77	Put	Bond Future	720	1	1	1	0.00
29/03/2023	2032 On 03-August-23	11.76	Put	Bond Future	728	1	1	1	0.00
29/03/2023	2032 On 03-August-23	11.75	Put	Bond Future	736	1	1	1	0.00
29/03/2023	2032 On 02-November-23			Bond Future	10.78	86.6293	87.0855	86.6293	0.00
29/03/2023	2032 On 02-November-23	11.23	Call	Bond Future	4366	4	4	4	0.00
29/03/2023	2032 On 02-November-23	11.22	Call	Bond Future	4335	4	4	4	0.00
29/03/2023	2032 On 02-November-23	11.24	Call	Bond Future	4397	4	4	4	0.00
29/03/2023	2032 On 02-November-23	11.24	Put	Bond Future	2168	2	2	2	0.00
29/03/2023	2032 On 02-November-23	11.22	Put	Bond Future	2202	2	2	2	0.00
29/03/2023	2032 On 02-November-23	11.23	Put	Bond Future	2185	2	2	2	0.00
29/03/2023	2032 On 01-February-24			Bond Future	10.89	88.3949	88.8604	88.3949	0.00
29/03/2023	2032 On 01-February-24	11.85	Call	Bond Future	6292	6	6	6	0.00
29/03/2023	2032 On 01-February-24	12.62	Call	Bond Future	8925	9	9	9	0.00
29/03/2023	2032 On 01-February-24	10.76	Call	Bond Future	3113	3	3	3	1,200.00
29/03/2023	2032 On 01-February-24	11.83	Call	Bond Future	6227	6	6	6	0.00
29/03/2023	2032 On 01-February-24	11.84	Call	Bond Future	6259	6	6	6	0.00
29/03/2023	2032 On 01-February-24	10.01	Call	Bond Future	1608	1	2	1	1,200.00
29/03/2023	2032 On 01-February-24	10.01	Put	Bond Future	5986	6	6	6	0.00
29/03/2023	2032 On 01-February-24	11.84	Put	Bond Future	1838	2	2	2	0.00
29/03/2023	2032 On 01-February-24	11.83	Put	Bond Future	1851	2	2	2	0.00
29/03/2023	2032 On 01-February-24	10.76	Put	Bond Future	3742	4	4	4	0.00
29/03/2023	2032 On 01-February-24	12.62	Put	Bond Future	1094	1	1	1	1,200.00
29/03/2023	2032 On 01-February-24	11.85	Put	Bond Future	1826	2	2	2	0.00
29/03/2023	2032 On 02-May-24			Bond Future	11.01	86.0012	86.4766	86.0012	0.00
29/03/2023	2032 On 02-May-24	10.55	Call	Bond Future	2691	2	3	2	0.00
29/03/2023	2032 On 02-May-24	10.54	Call	Bond Future	2670	2	3	2	0.00
29/03/2023	2032 On 02-May-24	10.56	Call	Bond Future	2712	3	3	3	0.00
29/03/2023	2032 On 02-May-24	10.56	Put	Bond Future	4881	5	5	5	0.00
29/03/2023	2032 On 02-May-24	10.54	Put	Bond Future	4936	5	5	5	0.00
29/03/2023	2032 On 02-May-24	10.55	Put	Bond Future	4908	5	5	5	0.00
29/03/2023	2033 On 04-May-23			Bond Future	115.72	116.6641	115.7163	116.6641	1,540.00
29/03/2023	2033 On 03-August-23			Bond Future	118.01	118.9789	118.0118	118.9789	6,141.00

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29/03/2023	2033 On 02-November-23			Bond Future	119.00	119.9827	118.9960	119.9827	0.00
29/03/2023	2033 On 01-February-24			Bond Future	121.45	122.4553	121.4483	122.4553	0.00
29/03/2023	2033 On 02-May-24			Bond Future	122.45	123.4771	122.4505	123.4771	0.00
29/03/2023	2037 On 04-May-23			Bond Future	11.53	81.3696	81.6275	81.3696	63,080.00
29/03/2023	2037 On 04-May-23	11.03	Call	Bond Future	381	0	0	0	400.00
29/03/2023	2037 On 04-May-23	13.73	Call	Bond Future	11305	11	11	11	0.00
29/03/2023	2037 On 04-May-23	11.32	Call	Bond Future	890	1	1	1	0.00
29/03/2023	2037 On 04-May-23	11.78	Call	Bond Future	2291	2	2	2	400.00
29/03/2023	2037 On 04-May-23	10.95	Call	Bond Future	290	0	0	0	703.00
29/03/2023	2037 On 04-May-23	11.94	Call	Bond Future	2923	3	3	3	0.00
29/03/2023	2037 On 04-May-23	11.30	Call	Bond Future	845	1	1	1	0.00
29/03/2023	2037 On 04-May-23	11.31	Call	Bond Future	867	1	1	1	0.00
29/03/2023	2037 On 04-May-23	11.31	Put	Bond Future	2153	2	2	2	0.00
29/03/2023	2037 On 04-May-23	11.30	Put	Bond Future	2189	2	2	2	0.00
29/03/2023	2037 On 04-May-23	13.73	Put	Bond Future	4	0	0	0	400.00
29/03/2023	2037 On 04-May-23	10.95	Put	Bond Future	3738	4	4	4	0.00
29/03/2023	2037 On 04-May-23	11.03	Put	Bond Future	3341	4	3	4	0.00
29/03/2023	2037 On 04-May-23	11.78	Put	Bond Future	875	1	1	1	0.00
29/03/2023	2037 On 04-May-23	11.32	Put	Bond Future	2116	2	2	2	0.00
29/03/2023	2037 On 04-May-23	11.94	Put	Bond Future	618	1	1	1	703.00
29/03/2023	2037 On 03-August-23			Bond Future	11.66	78.7068	78.9695	78.7068	74,072.00
29/03/2023	2037 On 03-August-23	12.14	Call	Bond Future	4569	4	5	4	0.00
29/03/2023	2037 On 03-August-23	10.30	Call	Bond Future	427	0	0	0	1,800.00
29/03/2023	2037 On 03-August-23	11.00	Call	Bond Future	1337	1	1	1	1,800.00
29/03/2023	2037 On 03-August-23	12.13	Call	Bond Future	4534	4	5	4	0.00
29/03/2023	2037 On 03-August-23	12.12	Call	Bond Future	4498	4	4	4	0.00
29/03/2023	2037 On 03-August-23	12.12	Put	Bond Future	1955	2	2	2	0.00
29/03/2023	2037 On 03-August-23	12.13	Put	Bond Future	1937	2	2	2	0.00
29/03/2023	2037 On 03-August-23	11.00	Put	Bond Future	5188	5	5	5	0.00
29/03/2023	2037 On 03-August-23	10.30	Put	Bond Future	8676	9	9	9	0.00
29/03/2023	2037 On 03-August-23	12.14	Put	Bond Future	1919	2	2	2	0.00
29/03/2023	2037 On 02-November-23			Bond Future	11.78	80.2890	80.5569	80.2890	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	2037 On 02-November-23	11.55	Call	Bond Future	3147	3	3	3	0.00
29/03/2023	2037 On 02-November-23	11.56	Call	Bond Future	3175	3	3	3	0.00
29/03/2023	2037 On 02-November-23	11.57	Call	Bond Future	3202	3	3	3	0.00
29/03/2023	2037 On 02-November-23	11.55	Put	Bond Future	4418	5	4	5	0.00
29/03/2023	2037 On 02-November-23	11.56	Put	Bond Future	4388	5	4	5	0.00
29/03/2023	2037 On 02-November-23	11.57	Put	Bond Future	4359	5	4	5	0.00
29/03/2023	2037 On 01-February-24			Bond Future	11.90	77.6697	77.9431	77.6697	0.00
29/03/2023	2037 On 01-February-24	12.31	Call	Bond Future	5596	5	6	5	0.00
29/03/2023	2037 On 01-February-24	12.32	Call	Bond Future	5628	5	6	5	0.00
29/03/2023	2037 On 01-February-24	12.33	Call	Bond Future	5660	6	6	6	0.00
29/03/2023	2037 On 01-February-24	12.33	Put	Bond Future	3361	3	3	3	0.00
29/03/2023	2037 On 01-February-24	12.32	Put	Bond Future	3380	3	3	3	0.00
29/03/2023	2037 On 01-February-24	12.31	Put	Bond Future	3401	4	3	4	0.00
29/03/2023	2037 On 02-May-24			Bond Future	12.03	79.2190	79.4983	79.2190	0.00
29/03/2023	2037 On 02-May-24	11.43	Call	Bond Future	3102	3	3	3	0.00
29/03/2023	2037 On 02-May-24	11.45	Call	Bond Future	3146	3	3	3	0.00
29/03/2023	2037 On 02-May-24	11.44	Call	Bond Future	3124	3	3	3	0.00
29/03/2023	2037 On 02-May-24	11.44	Put	Bond Future	6395	7	6	7	0.00
29/03/2023	2037 On 02-May-24	11.43	Put	Bond Future	6430	7	6	7	0.00
29/03/2023	2037 On 02-May-24	11.45	Put	Bond Future	6361	7	6	7	0.00
29/03/2023	2038 On 04-May-23			Bond Future	129.39	130.1942	129.3944	130.1942	4,625.00
29/03/2023	2038 On 03-August-23			Bond Future	130.00	130.8188	130.0027	130.8188	0.00
29/03/2023	2038 On 02-November-23			Bond Future	132.65	133.4789	132.6462	133.4789	0.00
29/03/2023	2038 On 01-February-24			Bond Future	133.37	134.2211	133.3713	134.2211	0.00
29/03/2023	2038 On 02-May-24			Bond Future	136.07	136.9320	136.0661	136.9320	0.00
29/03/2023	2040 On 04-May-23			Bond Future	11.79	82.3400	82.2119	82.3400	52,071.00
29/03/2023	2040 On 04-May-23	10.17	Call	Bond Future	2	0	0	0	388.00
29/03/2023	2040 On 04-May-23	10.73	Call	Bond Future	41	0	0	0	486.00
29/03/2023	2040 On 04-May-23	10.92	Call	Bond Future	102	0	0	0	388.00
29/03/2023	2040 On 04-May-23	13.45	Call	Bond Future	9179	9	9	9	0.00
29/03/2023	2040 On 04-May-23	11.48	Call	Bond Future	742	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
29/03/2023	2040 On 04-May-23	12.05	Call	Bond Future	2478	3	2	3	0.00
29/03/2023	2040 On 04-May-23	11.03	Call	Bond Future	163	0	0	0	684.00
29/03/2023	2040 On 04-May-23	11.41	Call	Bond Future	608	1	1	1	0.00
29/03/2023	2040 On 04-May-23	11.42	Call	Bond Future	626	1	1	1	0.00
29/03/2023	2040 On 04-May-23	11.43	Call	Bond Future	645	1	1	1	0.00
29/03/2023	2040 On 04-May-23	12.78	Call	Bond Future	5840	6	6	6	0.00
29/03/2023	2040 On 04-May-23	12.78	Put	Bond Future	175	0	0	0	388.00
29/03/2023	2040 On 04-May-23	13.45	Put	Bond Future	31	0	0	0	486.00
29/03/2023	2040 On 04-May-23	11.43	Put	Bond Future	2889	3	3	3	0.00
29/03/2023	2040 On 04-May-23	12.05	Put	Bond Future	933	1	1	1	684.00
29/03/2023	2040 On 04-May-23	10.73	Put	Bond Future	6919	7	7	7	0.00
29/03/2023	2040 On 04-May-23	11.42	Put	Bond Future	2935	3	3	3	0.00
29/03/2023	2040 On 04-May-23	11.41	Put	Bond Future	2980	3	3	3	0.00
29/03/2023	2040 On 04-May-23	11.03	Put	Bond Future	5007	5	5	5	0.00
29/03/2023	2040 On 04-May-23	11.48	Put	Bond Future	2670	3	3	3	0.00
29/03/2023	2040 On 04-May-23	10.92	Put	Bond Future	5683	6	6	6	0.00
29/03/2023	2040 On 04-May-23	10.17	Put	Bond Future	10883	11	11	11	0.00
29/03/2023	2040 On 03-August-23			Bond Future	11.92	79.4458	79.3150	79.4458	98,195.00
29/03/2023	2040 On 03-August-23	12.22	Call	Bond Future	4201	4	4	4	0.00
29/03/2023	2040 On 03-August-23	12.21	Call	Bond Future	4166	4	4	4	0.00
29/03/2023	2040 On 03-August-23	12.23	Call	Bond Future	4237	4	4	4	0.00
29/03/2023	2040 On 03-August-23	12.23	Put	Bond Future	2437	2	2	2	0.00
29/03/2023	2040 On 03-August-23	12.21	Put	Bond Future	2480	2	2	2	0.00
29/03/2023	2040 On 03-August-23	12.22	Put	Bond Future	2458	2	2	2	0.00
29/03/2023	2040 On 02-November-23			Bond Future	12.04	81.0429	80.9093	81.0429	0.00
29/03/2023	2040 On 02-November-23	11.60	Call	Bond Future	2810	3	3	3	0.00
29/03/2023	2040 On 02-November-23	11.59	Call	Bond Future	2784	3	3	3	0.00
29/03/2023	2040 On 02-November-23	11.58	Call	Bond Future	2759	3	3	3	0.00
29/03/2023	2040 On 02-November-23	11.58	Put	Bond Future	5544	5	6	5	0.00
29/03/2023	2040 On 02-November-23	11.60	Put	Bond Future	5472	5	5	5	0.00
29/03/2023	2040 On 02-November-23	11.59	Put	Bond Future	5507	5	6	5	0.00
29/03/2023	2040 On 01-February-24			Bond Future	12.17	78.1886	78.0523	78.1886	11.00
29/03/2023	2040 On 01-February-24	12.35	Call	Bond Future	5144	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
29/03/2023	2040 On 01-February-24	12.34	Call	Bond Future	5111	5	5	5	0.00
29/03/2023	2040 On 01-February-24	12.33	Call	Bond Future	5080	5	5	5	0.00
29/03/2023	2040 On 01-February-24	12.33	Put	Bond Future	4154	4	4	4	0.00
29/03/2023	2040 On 01-February-24	12.34	Put	Bond Future	4129	4	4	4	0.00
29/03/2023	2040 On 01-February-24	12.35	Put	Bond Future	4105	4	4	4	0.00
29/03/2023	2040 On 02-May-24			Bond Future	12.30	79.7481	79.6096	79.7481	0.00
29/03/2023	2040 On 02-May-24	11.62	Call	Bond Future	2971	3	3	3	0.00
29/03/2023	2040 On 02-May-24	11.61	Call	Bond Future	2948	3	3	3	0.00
29/03/2023	2040 On 02-May-24	11.60	Call	Bond Future	2925	3	3	3	0.00
29/03/2023	2040 On 02-May-24	11.62	Put	Bond Future	6994	7	7	7	0.00
29/03/2023	2040 On 02-May-24	11.60	Put	Bond Future	7071	7	7	7	0.00
29/03/2023	2040 On 02-May-24	11.61	Put	Bond Future	7032	7	7	7	0.00
29/03/2023	2044 On 04-May-23			Bond Future	11.90	78.4352	78.2751	78.4352	62,354.00
29/03/2023	2044 On 04-May-23	11.43	Call	Bond Future	500	1	0	1	0.00
29/03/2023	2044 On 04-May-23	12.25	Call	Bond Future	2900	3	3	3	0.00
29/03/2023	2044 On 04-May-23	11.75	Call	Bond Future	1170	1	1	1	0.00
29/03/2023	2044 On 04-May-23	12.00	Call	Bond Future	1942	2	2	2	0.00
29/03/2023	2044 On 04-May-23	11.41	Call	Bond Future	470	1	0	1	0.00
29/03/2023	2044 On 04-May-23	11.42	Call	Bond Future	485	1	0	1	0.00
29/03/2023	2044 On 04-May-23	11.42	Put	Bond Future	3507	3	4	3	0.00
29/03/2023	2044 On 04-May-23	11.75	Put	Bond Future	2095	2	2	2	4,423.00
29/03/2023	2044 On 04-May-23	11.41	Put	Bond Future	3557	3	4	3	0.00
29/03/2023	2044 On 04-May-23	12.00	Put	Bond Future	1339	1	1	1	4,423.00
29/03/2023	2044 On 04-May-23	12.25	Put	Bond Future	820	1	1	1	1,798.00
29/03/2023	2044 On 04-May-23	11.43	Put	Bond Future	3457	3	3	3	0.00
29/03/2023	2044 On 03-August-23			Bond Future	12.03	75.5897	75.4262	75.5897	21,333.00
29/03/2023	2044 On 03-August-23	12.17	Call	Bond Future	3691	4	4	4	0.00
29/03/2023	2044 On 03-August-23	11.75	Call	Bond Future	2401	2	2	2	0.00
29/03/2023	2044 On 03-August-23	12.16	Call	Bond Future	3657	4	4	4	0.00
29/03/2023	2044 On 03-August-23	12.00	Call	Bond Future	3138	3	3	3	0.00
29/03/2023	2044 On 03-August-23	12.15	Call	Bond Future	3624	4	4	4	0.00
29/03/2023	2044 On 03-August-23	12.15	Put	Bond Future	2899	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
29/03/2023	2044 On 03-August-23	12.00	Put	Bond Future	3304	3	3	3	4,754.00
29/03/2023	2044 On 03-August-23	12.16	Put	Bond Future	2874	3	3	3	0.00
29/03/2023	2044 On 03-August-23	11.75	Put	Bond Future	4092	4	4	4	3,076.00
29/03/2023	2044 On 03-August-23	12.17	Put	Bond Future	2848	3	3	3	0.00
29/03/2023	2044 On 02-November-23			Bond Future	12.14	77.1093	76.9423	77.1093	0.00
29/03/2023	2044 On 02-November-23	11.56	Call	Bond Future	2572	3	3	3	0.00
29/03/2023	2044 On 02-November-23	11.55	Call	Bond Future	2547	3	3	3	0.00
29/03/2023	2044 On 02-November-23	11.57	Call	Bond Future	2597	3	3	3	0.00
29/03/2023	2044 On 02-November-23	11.57	Put	Bond Future	6108	6	6	6	0.00
29/03/2023	2044 On 02-November-23	11.55	Put	Bond Future	6186	6	6	6	0.00
29/03/2023	2044 On 02-November-23	11.56	Put	Bond Future	6147	6	6	6	0.00
29/03/2023	2044 On 01-February-24			Bond Future	12.27	74.3000	74.1297	74.3000	0.00
29/03/2023	2044 On 01-February-24	12.28	Call	Bond Future	4678	5	5	5	0.00
29/03/2023	2044 On 01-February-24	12.27	Call	Bond Future	4647	5	5	5	0.00
29/03/2023	2044 On 01-February-24	12.29	Call	Bond Future	4708	5	5	5	0.00
29/03/2023	2044 On 01-February-24	12.29	Put	Bond Future	4571	5	5	5	0.00
29/03/2023	2044 On 01-February-24	12.27	Put	Bond Future	4625	5	5	5	0.00
29/03/2023	2044 On 01-February-24	12.28	Put	Bond Future	4598	5	5	5	0.00
29/03/2023	2044 On 02-May-24			Bond Future	12.40	75.7818	75.6086	75.7818	0.00
29/03/2023	2044 On 02-May-24	11.66	Call	Bond Future	2983	3	3	3	0.00
29/03/2023	2044 On 02-May-24	11.65	Call	Bond Future	2961	3	3	3	0.00
29/03/2023	2044 On 02-May-24	11.67	Call	Bond Future	3006	3	3	3	0.00
29/03/2023	2044 On 02-May-24	11.67	Put	Bond Future	7345	7	7	7	0.00
29/03/2023	2044 On 02-May-24	11.65	Put	Bond Future	7425	7	7	7	0.00
29/03/2023	2044 On 02-May-24	11.66	Put	Bond Future	7385	7	7	7	0.00
29/03/2023	2046 On 04-May-23			Bond Future	113.78	114.1631	113.7763	114.1631	17,308.00
29/03/2023	2046 On 03-August-23			Bond Future	116.03	116.4282	116.0333	116.4282	0.00
29/03/2023	2046 On 02-November-23			Bond Future	116.31	116.7136	116.3106	116.7136	0.00
29/03/2023	2046 On 01-February-24			Bond Future	118.71	119.1188	118.7075	119.1188	0.00
29/03/2023	2046 On 02-May-24			Bond Future	118.97	119.3911	118.9725	119.3911	0.00
29/03/2023	2050 On 04-May-23			Bond Future	116.23	117.9030	116.2290	117.9030	13,316.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	2050 On 03-August-23			Bond Future	116.35	118.0608	116.3535	118.0608	0.00
29/03/2023	2050 On 02-November-23			Bond Future	118.72	120.4616	118.7195	120.4616	0.00
29/03/2023	2050 On 01-February-24			Bond Future	118.93	120.7074	118.9292	120.7074	0.00
29/03/2023	2050 On 02-May-24			Bond Future	121.33	123.1453	121.3322	123.1453	0.00
29/03/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	AL37 On 04-May-23			Index Future	886.70	884.0350	886.7020	884.0350	0.00
29/03/2023	AL37 On 03-August-23			Index Future	904.07	901.3570	904.0740	901.3570	0.00
29/03/2023	AL37 On 02-November-23			Index Future	922.24	919.4720	922.2440	919.4720	0.00
29/03/2023	AL37 On 01-February-24			Index Future	941.04	938.2130	941.0410	938.2130	0.00
29/03/2023	AL37 On 02-May-24			Index Future	959.86	956.9760	959.8630	956.9760	0.00
29/03/2023	AL7T On 04-May-23			Index Future	1014.85	1010.9630	1014.8500	1010.9630	0.00
29/03/2023	AL7T On 03-August-23			Index Future	1034.73	1030.7710	1034.7340	1030.7710	0.00
29/03/2023	AL7T On 02-November-23			Index Future	1055.53	1051.4870	1055.5290	1051.4870	0.00
29/03/2023	AL7T On 01-February-24			Index Future	1077.04	1072.9190	1077.0430	1072.9190	0.00
29/03/2023	AL7T On 02-May-24			Index Future	1098.59	1094.3760	1098.5850	1094.3760	0.00
29/03/2023	ALBI On 04-May-23			Index Future	886.82	885.8350	886.8160	885.8350	99.00
29/03/2023	ALBI On 03-August-23			Index Future	904.19	903.1920	904.1920	903.1920	0.00
29/03/2023	ALBI On 02-November-23			Index Future	922.36	921.3440	922.3630	921.3440	0.00
29/03/2023	ALBI On 01-February-24			Index Future	941.16	940.1230	941.1630	940.1230	0.00
29/03/2023	ALBI On 02-May-24			Index Future	959.99	958.9240	959.9870	958.9240	0.00
29/03/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2023	ES33 On 04-May-23			Bond Future	12.04	74.4449	74.6126	74.4449	0.00
29/03/2023	ES33 On 03-August-23			Bond Future	12.20	75.9220	76.0928	75.9220	350.00
29/03/2023	ES33 On 02-November-23			Bond Future	12.35	73.6716	73.8457	73.6716	0.00
29/03/2023	ES33 On 01-February-24			Bond Future	12.51	75.1896	75.3674	75.1896	0.00
29/03/2023	ES33 On 02-May-24			Bond Future	12.69	72.9124	73.0943	72.9124	0.00
29/03/2023	ES42 On 04-May-23			Bond Future	12.50	71.6217	71.5378	71.6217	0.00
29/03/2023	ES42 On 03-August-23			Bond Future	12.64	73.0429	72.9572	73.0429	4,000.00
29/03/2023	ES42 On 02-November-23			Bond Future	12.78	70.2659	70.1783	70.2659	0.00
29/03/2023	ES42 On 01-February-24			Bond Future	12.93	71.7137	71.6244	71.7137	0.00
29/03/2023	ES42 On 02-May-24			Bond Future	13.09	68.8994	68.8087	68.8994	0.00
29/03/2023	GOVI On 04-May-23			GOVI	874.19	873.1810	874.1920	873.1810	840.00
29/03/2023	GOVI On 04-May-23	852.88	Call	GOVI	213120	20	21	20	0.00
29/03/2023	GOVI On 04-May-23	852.87	Call	GOVI	213220	20	21	20	0.00
29/03/2023	GOVI On 04-May-23	852.86	Call	GOVI	213320	20	21	20	0.00
29/03/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 03-August-23			GOVI	891.32	890.2900	891.3200	890.2900	0.00
29/03/2023	GOVI On 03-August-23	837.23	Call	GOVI	540900	53	54	53	0.00
29/03/2023	GOVI On 03-August-23	837.21	Call	GOVI	541100	53	54	53	0.00
29/03/2023	GOVI On 03-August-23	837.22	Call	GOVI	541000	53	54	53	0.00
29/03/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-November-23			GOVI	909.23	908.1820	909.2320	908.1820	0.00
29/03/2023	GOVI On 02-November-23	885.80	Call	GOVI	234320	22	23	22	0.00
29/03/2023	GOVI On 02-November-23	885.81	Call	GOVI	234220	22	23	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	GOVI On 02-November-23	885.82	Call	GOVI	234120	22	23	22	0.00
29/03/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 01-February-24			GOVI	927.77	926.6930	927.7650	926.6930	0.00
29/03/2023	GOVI On 01-February-24	879.98	Call	GOVI	477850	47	48	47	0.00
29/03/2023	GOVI On 01-February-24	879.99	Call	GOVI	477750	47	48	47	0.00
29/03/2023	GOVI On 01-February-24	880.00	Call	GOVI	477650	47	48	47	0.00
29/03/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24			GOVI	946.32	945.2260	946.3210	945.2260	0.00
29/03/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/03/2023	GOVI On 02-May-24	950.97	Put	GOVI	46490	6	5	6	0.00
29/03/2023	GOVI On 02-May-24	950.98	Put	GOVI	46590	6	5	6	0.00
29/03/2023	GOVI On 02-May-24	950.99	Put	GOVI	46690	6	5	6	0.00
29/03/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2023	IGOV On 04-May-23			Index Future	328.03	329.9790	328.0310	329.9790	654.00
29/03/2023	IGOV On 03-August-23			Index Future	334.54	336.5260	334.5380	336.5260	0.00
29/03/2023	IGOV On 02-November-23			Index Future	341.34	343.3680	341.3400	343.3680	0.00
29/03/2023	IGOV On 01-February-24			Index Future	348.38	350.4450	348.3750	350.4450	0.00
29/03/2023	IGOV On 02-May-24			Index Future	355.42	357.5290	355.4180	357.5290	0.00
29/03/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/03/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/03/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/03/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/03/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/03/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/03/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/03/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/03/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/03/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/03/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/03/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/03/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/03/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/03/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.70	92.3150	92.3050	92.3150	0.00
29/03/2023	JBAF On 17-May-23			Jibar Tradeable Future	7.79	92.2500	92.2150	92.2500	0.00
29/03/2023	JBAF On 21-June-23			Jibar Tradeable Future	7.81	92.2200	92.1950	92.2200	0.00
29/03/2023	JBAF On 19-July-23			Jibar Tradeable Future	7.81	92.2150	92.1900	92.2150	0.00
29/03/2023	JBAF On 16-August-23			Jibar Tradeable Future	7.82	92.2000	92.1800	92.2000	0.00
29/03/2023	JBAF On 20-September-23			Jibar Tradeable Future	7.79	92.2200	92.2100	92.2200	75.00
29/03/2023	JBAF On 20-December-23			Jibar Tradeable Future	7.66	92.3650	92.3450	92.3650	272.00
29/03/2023	JBAF On 20-March-24			Jibar Tradeable Future	7.47	92.5150	92.5300	92.5150	0.00
29/03/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.38	92.6100	92.6200	92.6100	0.00
29/03/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.29	92.7100	92.7150	92.7100	68.00
29/03/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.27	92.7400	92.7300	92.7400	0.00
29/03/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.30	92.7200	92.7000	92.7200	0.00
29/03/2023	R035 On 04-May-23			Bond Future	11.25	86.1055	86.3320	86.1055	151,607.00
29/03/2023	R035 On 04-May-23	9.85	Call	Bond Future	5	0	0	0	388.00
29/03/2023	R035 On 04-May-23	10.42	Call	Bond Future	99	0	0	0	491.00
29/03/2023	R035 On 04-May-23	11.87	Call	Bond Future	3802	4	4	4	0.00
29/03/2023	R035 On 04-May-23	11.22	Call	Bond Future	1317	1	1	1	0.00
29/03/2023	R035 On 04-May-23	11.80	Call	Bond Future	3489	3	3	3	0.00
29/03/2023	R035 On 04-May-23	10.55	Call	Bond Future	173	0	0	0	770.00
29/03/2023	R035 On 04-May-23	13.18	Call	Bond Future	10115	10	10	10	0.00
29/03/2023	R035 On 04-May-23	12.46	Call	Bond Future	6621	6	7	6	0.00
29/03/2023	R035 On 04-May-23	11.20	Call	Bond Future	1261	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
29/03/2023	R035 On 04-May-23	11.21	Call	Bond Future	1289	1	1	1	0.00
29/03/2023	R035 On 04-May-23	10.60	Call	Bond Future	210	0	0	0	388.00
29/03/2023	R035 On 04-May-23	11.05	Call	Bond Future	880	1	1	1	770.00
29/03/2023	R035 On 04-May-23	11.17	Call	Bond Future	1178	1	1	1	491.00
29/03/2023	R035 On 04-May-23	11.05	Put	Bond Future	2052	2	2	2	0.00
29/03/2023	R035 On 04-May-23	10.60	Put	Bond Future	4071	4	4	4	0.00
29/03/2023	R035 On 04-May-23	11.22	Put	Bond Future	1503	2	2	2	0.00
29/03/2023	R035 On 04-May-23	12.46	Put	Bond Future	76	0	0	0	388.00
29/03/2023	R035 On 04-May-23	13.18	Put	Bond Future	9	0	0	0	491.00
29/03/2023	R035 On 04-May-23	10.55	Put	Bond Future	4340	5	4	5	0.00
29/03/2023	R035 On 04-May-23	11.80	Put	Bond Future	427	0	0	0	1,035.00
29/03/2023	R035 On 04-May-23	11.17	Put	Bond Future	1652	2	2	2	0.00
29/03/2023	R035 On 04-May-23	11.87	Put	Bond Future	360	0	0	0	770.00
29/03/2023	R035 On 04-May-23	11.20	Put	Bond Future	1561	2	2	2	0.00
29/03/2023	R035 On 04-May-23	11.21	Put	Bond Future	1532	2	2	2	0.00
29/03/2023	R035 On 04-May-23	10.42	Put	Bond Future	5070	5	5	5	0.00
29/03/2023	R035 On 04-May-23	9.85	Put	Bond Future	8618	9	9	9	0.00
29/03/2023	R035 On 03-August-23			Bond Future	11.37	87.7928	88.0234	87.7928	9,321.00
29/03/2023	R035 On 03-August-23	11.98	Call	Bond Future	4967	5	5	5	0.00
29/03/2023	R035 On 03-August-23	11.99	Call	Bond Future	5005	5	5	5	0.00
29/03/2023	R035 On 03-August-23	12.00	Call	Bond Future	5042	5	5	5	0.00
29/03/2023	R035 On 03-August-23	12.00	Put	Bond Future	1614	2	2	2	0.00
29/03/2023	R035 On 03-August-23	11.99	Put	Bond Future	1629	2	2	2	0.00
29/03/2023	R035 On 03-August-23	11.98	Put	Bond Future	1645	2	2	2	0.00
29/03/2023	R035 On 02-November-23			Bond Future	11.49	85.0534	85.2885	85.0534	0.00
29/03/2023	R035 On 02-November-23	11.43	Call	Bond Future	3511	3	4	3	0.00
29/03/2023	R035 On 02-November-23	10.62	Call	Bond Future	1617	2	2	2	400.00
29/03/2023	R035 On 02-November-23	12.85	Call	Bond Future	8429	8	8	8	0.00
29/03/2023	R035 On 02-November-23	11.41	Call	Bond Future	3454	3	3	3	0.00
29/03/2023	R035 On 02-November-23	11.42	Call	Bond Future	3482	3	3	3	0.00
29/03/2023	R035 On 02-November-23	11.12	Call	Bond Future	2680	3	3	3	400.00
29/03/2023	R035 On 02-November-23	11.42	Put	Bond Future	3891	4	4	4	0.00
29/03/2023	R035 On 02-November-23	11.41	Put	Bond Future	3918	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
29/03/2023	R035 On 02-November-23	12.85	Put	Bond Future	1403	1	1	1	400.00
29/03/2023	R035 On 02-November-23	10.62	Put	Bond Future	6634	7	7	7	0.00
29/03/2023	R035 On 02-November-23	11.12	Put	Bond Future	4777	5	5	5	0.00
29/03/2023	R035 On 02-November-23	11.43	Put	Bond Future	3864	4	4	4	0.00
29/03/2023	R035 On 01-February-24			Bond Future	11.62	86.7869	87.0269	86.7869	0.00
29/03/2023	R035 On 01-February-24	13.46	Call	Bond Future	10558	10	11	10	0.00
29/03/2023	R035 On 01-February-24	12.18	Call	Bond Future	5985	6	6	6	0.00
29/03/2023	R035 On 01-February-24	12.20	Call	Bond Future	6051	6	6	6	0.00
29/03/2023	R035 On 01-February-24	11.12	Call	Bond Future	2923	3	3	3	400.00
29/03/2023	R035 On 01-February-24	12.19	Call	Bond Future	6018	6	6	6	0.00
29/03/2023	R035 On 01-February-24	10.62	Call	Bond Future	1894	2	2	2	400.00
29/03/2023	R035 On 01-February-24	10.62	Put	Bond Future	7553	8	8	8	0.00
29/03/2023	R035 On 01-February-24	11.12	Put	Bond Future	5691	6	6	6	0.00
29/03/2023	R035 On 01-February-24	12.19	Put	Bond Future	3027	3	3	3	0.00
29/03/2023	R035 On 01-February-24	12.18	Put	Bond Future	3045	3	3	3	0.00
29/03/2023	R035 On 01-February-24	12.20	Put	Bond Future	3009	3	3	3	0.00
29/03/2023	R035 On 01-February-24	13.46	Put	Bond Future	1414	1	1	1	400.00
29/03/2023	R035 On 02-May-24			Bond Future	11.75	84.0139	84.2592	84.0139	0.00
29/03/2023	R035 On 02-May-24	11.21	Call	Bond Future	3147	3	3	3	0.00
29/03/2023	R035 On 02-May-24	11.19	Call	Bond Future	3102	3	3	3	0.00
29/03/2023	R035 On 02-May-24	11.20	Call	Bond Future	3124	3	3	3	0.00
29/03/2023	R035 On 02-May-24	11.20	Put	Bond Future	6122	6	6	6	0.00
29/03/2023	R035 On 02-May-24	11.19	Put	Bond Future	6155	6	6	6	0.00
29/03/2023	R035 On 02-May-24	11.21	Put	Bond Future	6089	6	6	6	0.00
29/03/2023	R186 On 04-May-23			Bond Future	8.31	110.4856	110.7223	110.4856	100,584.00
29/03/2023	R186 On 04-May-23	8.36	Call	Bond Future	810	1	1	1	200.00
29/03/2023	R186 On 04-May-23	8.82	Call	Bond Future	1859	2	2	2	0.00
29/03/2023	R186 On 04-May-23	8.83	Call	Bond Future	1885	2	2	2	0.00
29/03/2023	R186 On 04-May-23		Call	Bond Future	10722	10	11	10	0.00
29/03/2023	R186 On 04-May-23	8.84	Call	Bond Future	1911	2	2	2	0.00
29/03/2023	R186 On 04-May-23	8.83	Put	Bond Future	230	0	0	0	0.00
29/03/2023	R186 On 04-May-23	8.84	Put	Bond Future	224	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
29/03/2023	R186 On 04-May-23	8.82	Put	Bond Future	235	0	0	0	0.00
29/03/2023	R186 On 04-May-23	8.36	Put	Bond Future	642	1	1	1	200.00
29/03/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
29/03/2023	R186 On 03-August-23			Bond Future	8.34	107.3465	107.5875	107.3465	0.00
29/03/2023	R186 On 03-August-23	9.75	Call	Bond Future	4356	4	4	4	0.00
29/03/2023	R186 On 03-August-23	9.73	Call	Bond Future	4305	4	4	4	0.00
29/03/2023	R186 On 03-August-23	9.74	Call	Bond Future	4331	4	4	4	0.00
29/03/2023	R186 On 03-August-23	9.74	Put	Bond Future	235	0	0	0	0.00
29/03/2023	R186 On 03-August-23	9.73	Put	Bond Future	238	0	0	0	0.00
29/03/2023	R186 On 03-August-23	9.75	Put	Bond Future	232	0	0	0	0.00
29/03/2023	R186 On 02-November-23			Bond Future	8.36	109.5044	109.7500	109.5044	0.00
29/03/2023	R186 On 02-November-23	10.42	Call	Bond Future	5854	6	6	6	0.00
29/03/2023	R186 On 02-November-23	9.38	Call	Bond Future	3494	3	3	3	0.00
29/03/2023	R186 On 02-November-23	9.39	Call	Bond Future	3515	3	4	3	0.00
29/03/2023	R186 On 02-November-23	9.40	Call	Bond Future	3537	3	4	3	0.00
29/03/2023	R186 On 02-November-23	9.15	Call	Bond Future	3016	3	3	3	1,715.00
29/03/2023	R186 On 02-November-23	9.40	Put	Bond Future	668	1	1	1	0.00
29/03/2023	R186 On 02-November-23	9.39	Put	Bond Future	674	1	1	1	0.00
29/03/2023	R186 On 02-November-23	9.15	Put	Bond Future	826	1	1	1	0.00
29/03/2023	R186 On 02-November-23	9.38	Put	Bond Future	680	1	1	1	0.00
29/03/2023	R186 On 02-November-23	10.42	Put	Bond Future	276	0	0	0	1,715.00
29/03/2023	R186 On 01-February-24			Bond Future	8.36	106.4309	106.6816	106.4309	0.00
29/03/2023	R186 On 01-February-24	9.52	Call	Bond Future	3746	4	4	4	0.00
29/03/2023	R186 On 01-February-24	9.50	Call	Bond Future	3707	4	4	4	0.00
29/03/2023	R186 On 01-February-24	9.51	Call	Bond Future	3726	4	4	4	0.00
29/03/2023	R186 On 01-February-24	9.52	Put	Bond Future	802	1	1	1	0.00
29/03/2023	R186 On 01-February-24	9.50	Put	Bond Future	813	1	1	1	0.00
29/03/2023	R186 On 01-February-24	9.51	Put	Bond Future	808	1	1	1	0.00
29/03/2023	R186 On 02-May-24			Bond Future	8.39	108.5553	108.8116	108.5553	0.00
29/03/2023	R186 On 02-May-24	7.99	Call	Bond Future	1285	1	1	1	0.00
29/03/2023	R186 On 02-May-24	8.00	Call	Bond Future	1296	1	1	1	0.00
29/03/2023	R186 On 02-May-24	8.01	Call	Bond Future	1307	1	1	1	0.00
29/03/2023	R186 On 02-May-24	8.01	Put	Bond Future	2223	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
29/03/2023	R186 On 02-May-24	8.00	Put	Bond Future	2235	2	2	2	0.00
29/03/2023	R186 On 02-May-24	7.99	Put	Bond Future	2248	2	2	2	0.00
29/03/2023	R197 On 04-May-23			Bond Future	337.22	337.3422	337.2174	337.3422	309.00
29/03/2023	R197 On 03-August-23			Bond Future	334.83	334.9575	334.8294	334.9575	0.00
29/03/2023	R197 On 02-November-23			Bond Future	341.64	341.7690	341.6377	341.7690	0.00
29/03/2023	R202 On 04-May-23			Bond Future	251.33	253.5765	251.3293	253.5765	4,960.00
29/03/2023	R202 On 03-August-23			Bond Future	251.49	253.7861	251.4935	253.7861	460.00
29/03/2023	R202 On 02-November-23			Bond Future	256.61	258.9468	256.6071	258.9468	0.00
29/03/2023	R202 On 01-February-24			Bond Future	256.95	259.3392	256.9517	259.3392	0.00
29/03/2023	R202 On 02-May-24			Bond Future	262.14	264.5777	262.1434	264.5777	0.00
29/03/2023	R209 On 04-May-23			Bond Future	11.28	66.7335	66.9049	66.7335	20,787.00
29/03/2023	R209 On 04-May-23	11.00	Call	Bond Future	633	1	1	1	1,250.00
29/03/2023	R209 On 04-May-23	11.11	Call	Bond Future	845	1	1	1	0.00
29/03/2023	R209 On 04-May-23	11.50	Call	Bond Future	1895	2	2	2	2,250.00
29/03/2023	R209 On 04-May-23	12.50	Call	Bond Future	5847	6	6	6	0.00
29/03/2023	R209 On 04-May-23	10.00	Call	Bond Future	9	0	0	0	500.00
29/03/2023	R209 On 04-May-23	10.50	Call	Bond Future	111	0	0	0	4,500.00
29/03/2023	R209 On 04-May-23	11.09	Call	Bond Future	804	1	1	1	0.00
29/03/2023	R209 On 04-May-23	11.10	Call	Bond Future	824	1	1	1	0.00
29/03/2023	R209 On 04-May-23	11.10	Put	Bond Future	1730	2	2	2	0.00
29/03/2023	R209 On 04-May-23	11.09	Put	Bond Future	1760	2	2	2	0.00
29/03/2023	R209 On 04-May-23	10.50	Put	Bond Future	4201	4	4	4	0.00
29/03/2023	R209 On 04-May-23	11.50	Put	Bond Future	788	1	1	1	0.00
29/03/2023	R209 On 04-May-23	10.00	Put	Bond Future	6914	7	7	7	0.00
29/03/2023	R209 On 04-May-23	12.50	Put	Bond Future	64	0	0	0	9,750.00
29/03/2023	R209 On 04-May-23	11.11	Put	Bond Future	1699	2	2	2	0.00
29/03/2023	R209 On 04-May-23	11.00	Put	Bond Future	2055	2	2	2	8,250.00
29/03/2023	R209 On 03-August-23			Bond Future	11.39	68.0412	68.2157	68.0412	1,690.00
29/03/2023	R209 On 03-August-23	11.95	Call	Bond Future	4224	4	4	4	0.00
29/03/2023	R209 On 03-August-23	10.70	Call	Bond Future	1085	1	1	1	1,800.00
29/03/2023	R209 On 03-August-23	11.93	Call	Bond Future	4160	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
29/03/2023	R209 On 03-August-23	11.94	Call	Bond Future	4192	4	4	4	0.00
29/03/2023	R209 On 03-August-23	10.00	Call	Bond Future	335	0	0	0	1,800.00
29/03/2023	R209 On 03-August-23	10.00	Put	Bond Future	7742	8	8	8	0.00
29/03/2023	R209 On 03-August-23	11.95	Put	Bond Future	1504	2	2	2	0.00
29/03/2023	R209 On 03-August-23	10.70	Put	Bond Future	4615	5	5	5	0.00
29/03/2023	R209 On 03-August-23	11.93	Put	Bond Future	1534	2	2	2	0.00
29/03/2023	R209 On 03-August-23	11.94	Put	Bond Future	1519	2	2	2	0.00
29/03/2023	R209 On 02-November-23			Bond Future	11.49	66.2576	66.4355	66.2576	594.00
29/03/2023	R209 On 02-November-23	11.35	Call	Bond Future	2896	3	3	3	0.00
29/03/2023	R209 On 02-November-23	11.33	Call	Bond Future	2847	3	3	3	0.00
29/03/2023	R209 On 02-November-23	11.34	Call	Bond Future	2872	3	3	3	0.00
29/03/2023	R209 On 02-November-23	11.34	Put	Bond Future	3622	4	4	4	0.00
29/03/2023	R209 On 02-November-23	11.33	Put	Bond Future	3647	4	4	4	0.00
29/03/2023	R209 On 02-November-23	11.35	Put	Bond Future	3597	4	4	4	0.00
29/03/2023	R209 On 01-February-24			Bond Future	11.60	67.6080	67.7896	67.6080	0.00
29/03/2023	R209 On 01-February-24	12.12	Call	Bond Future	5181	5	5	5	0.00
29/03/2023	R209 On 01-February-24	12.13	Call	Bond Future	5210	5	5	5	0.00
29/03/2023	R209 On 01-February-24	12.14	Call	Bond Future	5239	5	5	5	0.00
29/03/2023	R209 On 01-February-24	12.14	Put	Bond Future	2707	3	3	3	0.00
29/03/2023	R209 On 01-February-24	12.13	Put	Bond Future	2723	3	3	3	0.00
29/03/2023	R209 On 01-February-24	12.12	Put	Bond Future	2740	3	3	3	0.00
29/03/2023	R209 On 02-May-24			Bond Future	11.72	65.8074	65.9931	65.8074	0.00
29/03/2023	R209 On 02-May-24	11.19	Call	Bond Future	2846	3	3	3	0.00
29/03/2023	R209 On 02-May-24	11.17	Call	Bond Future	2806	3	3	3	0.00
29/03/2023	R209 On 02-May-24	11.18	Call	Bond Future	2826	3	3	3	0.00
29/03/2023	R209 On 02-May-24	11.18	Put	Bond Future	5439	6	5	6	0.00
29/03/2023	R209 On 02-May-24	11.17	Put	Bond Future	5469	6	5	6	0.00
29/03/2023	R209 On 02-May-24	11.19	Put	Bond Future	5410	6	5	6	0.00
29/03/2023	R210 On 04-May-23			Bond Future	226.71	227.0874	226.7082	227.0874	386.00
29/03/2023	R210 On 03-August-23			Bond Future	231.21	231.5930	231.2057	231.5930	300.00
29/03/2023	R210 On 02-November-23			Bond Future	232.75	233.1460	232.7506	233.1460	0.00
29/03/2023	R210 On 01-February-24			Bond Future	237.55	237.9506	237.5471	237.9506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2023	R210 On 02-May-24			Bond Future	239.11	239.5232	239.1133	239.5232	0.00
29/03/2023	R213 On 04-May-23			Bond Future	10.32	83.4249	83.8205	83.4249	32,921.00
29/03/2023	R213 On 04-May-23	10.73	Call	Bond Future	2328	2	2	2	0.00
29/03/2023	R213 On 04-May-23	10.74	Call	Bond Future	2364	2	2	2	0.00
29/03/2023	R213 On 04-May-23	10.75	Call	Bond Future	2401	2	2	2	0.00
29/03/2023	R213 On 04-May-23	10.75	Put	Bond Future	405	1	0	1	0.00
29/03/2023	R213 On 04-May-23	10.74	Put	Bond Future	414	1	0	1	0.00
29/03/2023	R213 On 04-May-23	10.73	Put	Bond Future	423	1	0	1	0.00
29/03/2023	R213 On 03-August-23			Bond Future	10.42	85.0598	85.4627	85.0598	0.00
29/03/2023	R213 On 03-August-23	11.61	Call	Bond Future	5747	5	6	5	0.00
29/03/2023	R213 On 03-August-23	11.62	Call	Bond Future	5783	5	6	5	0.00
29/03/2023	R213 On 03-August-23	11.63	Call	Bond Future	5818	5	6	5	0.00
29/03/2023	R213 On 03-August-23	11.62	Put	Bond Future	535	1	1	1	0.00
29/03/2023	R213 On 03-August-23	11.63	Put	Bond Future	529	1	1	1	0.00
29/03/2023	R213 On 03-August-23	11.61	Put	Bond Future	542	1	1	1	0.00
29/03/2023	R213 On 02-November-23			Bond Future	10.52	83.2170	83.6279	83.2170	566.00
29/03/2023	R213 On 02-November-23	11.11	Call	Bond Future	4253	4	4	4	0.00
29/03/2023	R213 On 02-November-23	11.12	Call	Bond Future	4282	4	4	4	0.00
29/03/2023	R213 On 02-November-23	11.13	Call	Bond Future	4311	4	4	4	0.00
29/03/2023	R213 On 02-November-23	11.13	Put	Bond Future	1676	2	2	2	0.00
29/03/2023	R213 On 02-November-23	11.12	Put	Bond Future	1690	2	2	2	0.00
29/03/2023	R213 On 02-November-23	11.11	Put	Bond Future	1703	2	2	2	0.00
29/03/2023	R213 On 01-February-24			Bond Future	10.63	84.9131	85.3324	84.9131	0.00
29/03/2023	R213 On 01-February-24	11.72	Call	Bond Future	5975	6	6	6	0.00
29/03/2023	R213 On 01-February-24	11.70	Call	Bond Future	5914	6	6	6	0.00
29/03/2023	R213 On 01-February-24	11.71	Call	Bond Future	5944	6	6	6	0.00
29/03/2023	R213 On 01-February-24	11.71	Put	Bond Future	1463	2	1	2	0.00
29/03/2023	R213 On 01-February-24	11.70	Put	Bond Future	1473	2	1	2	0.00
29/03/2023	R213 On 01-February-24	11.72	Put	Bond Future	1453	2	1	2	0.00
29/03/2023	R213 On 02-May-24			Bond Future	10.75	83.0551	83.4833	83.0551	0.00
29/03/2023	R213 On 02-May-24	10.28	Call	Bond Future	2314	2	2	2	0.00
29/03/2023	R213 On 02-May-24	10.29	Call	Bond Future	2333	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
29/03/2023	R213 On 02-May-24	10.30	Call	Bond Future	2352	2	2	2	0.00
29/03/2023	R213 On 02-May-24	10.30	Put	Bond Future	4276	5	4	5	0.00
29/03/2023	R213 On 02-May-24	10.29	Put	Bond Future	4300	5	4	5	0.00
29/03/2023	R213 On 02-May-24	10.28	Put	Bond Future	4325	5	4	5	0.00
29/03/2023	R214 On 04-May-23			Bond Future	11.63	63.0679	62.9817	63.0679	17,989.00
29/03/2023	R214 On 04-May-23	11.38	Call	Bond Future	737	1	1	1	0.00
29/03/2023	R214 On 04-May-23	11.37	Call	Bond Future	718	1	1	1	0.00
29/03/2023	R214 On 04-May-23	11.36	Call	Bond Future	699	1	1	1	0.00
29/03/2023	R214 On 04-May-23	11.36	Put	Bond Future	2131	2	2	2	0.00
29/03/2023	R214 On 04-May-23	11.37	Put	Bond Future	2096	2	2	2	0.00
29/03/2023	R214 On 04-May-23	11.38	Put	Bond Future	2061	2	2	2	0.00
29/03/2023	R214 On 03-August-23			Bond Future	11.74	64.3037	64.2157	64.3037	2,980.00
29/03/2023	R214 On 03-August-23	12.16	Call	Bond Future	3937	4	4	4	0.00
29/03/2023	R214 On 03-August-23	12.14	Call	Bond Future	3875	4	4	4	0.00
29/03/2023	R214 On 03-August-23	12.15	Call	Bond Future	3906	4	4	4	0.00
29/03/2023	R214 On 03-August-23	12.15	Put	Bond Future	1880	2	2	2	0.00
29/03/2023	R214 On 03-August-23	12.14	Put	Bond Future	1898	2	2	2	0.00
29/03/2023	R214 On 03-August-23	12.16	Put	Bond Future	1863	2	2	2	0.00
29/03/2023	R214 On 02-November-23			Bond Future	11.85	62.2976	62.2077	62.2976	0.00
29/03/2023	R214 On 02-November-23	11.45	Call	Bond Future	2472	3	2	3	0.00
29/03/2023	R214 On 02-November-23	11.47	Call	Bond Future	2518	3	3	3	0.00
29/03/2023	R214 On 02-November-23	11.46	Call	Bond Future	2495	3	2	3	0.00
29/03/2023	R214 On 02-November-23	11.46	Put	Bond Future	4493	4	4	4	0.00
29/03/2023	R214 On 02-November-23	11.45	Put	Bond Future	4523	4	5	4	0.00
29/03/2023	R214 On 02-November-23	11.47	Put	Bond Future	4463	4	4	4	0.00
29/03/2023	R214 On 01-February-24			Bond Future	11.96	63.5673	63.4755	63.5673	0.00
29/03/2023	R214 On 01-February-24	12.14	Call	Bond Future	4356	4	4	4	0.00
29/03/2023	R214 On 01-February-24	12.15	Call	Bond Future	4384	4	4	4	0.00
29/03/2023	R214 On 01-February-24	12.16	Call	Bond Future	4411	4	4	4	0.00
29/03/2023	R214 On 01-February-24	12.16	Put	Bond Future	3446	3	3	3	0.00
29/03/2023	R214 On 01-February-24	12.15	Put	Bond Future	3467	3	3	3	0.00
29/03/2023	R214 On 01-February-24	12.14	Put	Bond Future	3488	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
29/03/2023	R214 On 02-May-24			Bond Future	12.08	61.5365	61.4433	61.5365	0.00
29/03/2023	R214 On 02-May-24	11.48	Call	Bond Future	2685	3	3	3	0.00
29/03/2023	R214 On 02-May-24	11.47	Call	Bond Future	2665	3	3	3	0.00
29/03/2023	R214 On 02-May-24	11.46	Call	Bond Future	2645	3	3	3	0.00
29/03/2023	R214 On 02-May-24	11.46	Put	Bond Future	5758	6	6	6	0.00
29/03/2023	R214 On 02-May-24	11.47	Put	Bond Future	5725	6	6	6	0.00
29/03/2023	R214 On 02-May-24	11.48	Put	Bond Future	5693	6	6	6	0.00
29/03/2023	R248 On 04-May-23			Bond Future	11.86	77.4912	76.9114	77.4912	222,423.00
29/03/2023	R248 On 04-May-23	11.34	Call	Bond Future	436	1	0	1	0.00
29/03/2023	R248 On 04-May-23	11.33	Call	Bond Future	422	1	0	1	0.00
29/03/2023	R248 On 04-May-23	10.40	Call	Bond Future	6	0	0	0	1,500.00
29/03/2023	R248 On 04-May-23	11.10	Call	Bond Future	185	0	0	0	1,500.00
29/03/2023	R248 On 04-May-23	11.35	Call	Bond Future	450	1	0	1	0.00
29/03/2023	R248 On 04-May-23	11.35	Put	Bond Future	3748	3	4	3	0.00
29/03/2023	R248 On 04-May-23	10.40	Put	Bond Future	10150	10	10	10	0.00
29/03/2023	R248 On 04-May-23	11.33	Put	Bond Future	3854	3	4	3	0.00
29/03/2023	R248 On 04-May-23	11.34	Put	Bond Future	3801	3	4	3	0.00
29/03/2023	R248 On 04-May-23	11.10	Put	Bond Future	5190	5	5	5	0.00
29/03/2023	R248 On 03-August-23			Bond Future	11.98	79.0097	78.4183	79.0097	20,000.00
29/03/2023	R248 On 03-August-23	12.10	Call	Bond Future	3787	4	4	4	0.00
29/03/2023	R248 On 03-August-23	12.09	Call	Bond Future	3753	4	4	4	0.00
29/03/2023	R248 On 03-August-23	12.11	Call	Bond Future	3821	4	4	4	0.00
29/03/2023	R248 On 03-August-23	12.11	Put	Bond Future	3016	3	3	3	0.00
29/03/2023	R248 On 03-August-23	12.09	Put	Bond Future	3068	3	3	3	0.00
29/03/2023	R248 On 03-August-23	12.10	Put	Bond Future	3042	3	3	3	0.00
29/03/2023	R248 On 02-November-23			Bond Future	12.09	76.1573	75.5538	76.1573	0.00
29/03/2023	R248 On 02-November-23	11.49	Call	Bond Future	2652	3	3	3	0.00
29/03/2023	R248 On 02-November-23	11.48	Call	Bond Future	2627	3	3	3	0.00
29/03/2023	R248 On 02-November-23	11.47	Call	Bond Future	2603	3	3	3	0.00
29/03/2023	R248 On 02-November-23	11.49	Put	Bond Future	6444	6	6	6	0.00
29/03/2023	R248 On 02-November-23	11.47	Put	Bond Future	6525	6	7	6	0.00
29/03/2023	R248 On 02-November-23	11.48	Put	Bond Future	6484	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
29/03/2023	R248 On 01-February-24			Bond Future	12.22	77.7094	77.0937	77.7094	0.00
29/03/2023	R248 On 01-February-24	12.16	Call	Bond Future	4653	5	5	5	0.00
29/03/2023	R248 On 01-February-24	12.15	Call	Bond Future	4622	5	5	5	0.00
29/03/2023	R248 On 01-February-24	12.14	Call	Bond Future	4591	5	5	5	0.00
29/03/2023	R248 On 01-February-24	12.14	Put	Bond Future	5041	5	5	5	0.00
29/03/2023	R248 On 01-February-24	12.15	Put	Bond Future	5012	5	5	5	0.00
29/03/2023	R248 On 01-February-24	12.16	Put	Bond Future	4984	5	5	5	0.00
29/03/2023	R248 On 02-May-24			Bond Future	12.34	74.8185	74.1909	74.8185	13,000.00
29/03/2023	R248 On 02-May-24	11.48	Call	Bond Future	2827	3	3	3	0.00
29/03/2023	R248 On 02-May-24	11.47	Call	Bond Future	2805	3	3	3	0.00
29/03/2023	R248 On 02-May-24	11.46	Call	Bond Future	2782	3	3	3	0.00
29/03/2023	R248 On 02-May-24	11.48	Put	Bond Future	8125	8	8	8	0.00
29/03/2023	R248 On 02-May-24	11.46	Put	Bond Future	8212	8	8	8	0.00
29/03/2023	R248 On 02-May-24	11.47	Put	Bond Future	8168	8	8	8	0.00