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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	2025 On 04-May-23			Bond Future	168.63	168.6244	168.6287	168.6244	5,293.00
14/04/2023	2025 On 03-August-23			Bond Future	170.44	170.4145	170.4417	170.4145	5,108.00
14/04/2023	2025 On 02-November-23			Bond Future	174.11	174.0689	174.1108	174.0689	0.00
14/04/2023	2025 On 01-February-24			Bond Future	176.17	176.0349	176.1678	176.0349	0.00
14/04/2023	2025 On 02-May-24			Bond Future	180.05	179.7862	180.0496	179.7862	0.00
14/04/2023	2029 On 04-May-23			Bond Future	122.21	122.0227	122.2087	122.0227	2,027.00
14/04/2023	2029 On 03-August-23			Bond Future	124.79	124.5787	124.7852	124.5787	1,886.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	2029 On 02-November-23			Bond Future	126.14	125.9236	126.1443	125.9236	0.00
14/04/2023	2029 On 01-February-24			Bond Future	128.93	128.6392	128.9312	128.6392	0.00
14/04/2023	2029 On 02-May-24			Bond Future	130.41	130.0194	130.4097	130.0194	0.00
14/04/2023	2030 On 04-May-23			Bond Future	9.95	93.0770	9.9504	93.0770	32,545.00
14/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	161	0	161	0	150.00
14/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3198	4	3198	4	350.00
14/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2762	3	2762	3	0.00
14/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8878	9	8878	9	0.00
14/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7188	8	7188	8	0.00
14/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10682	11	10682	11	0.00
14/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10952	11	10952	11	0.00
14/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
14/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	431	1	431	1	388.00
14/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	262	0	262	0	479.00
14/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2684	3	2684	3	0.00
14/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2301	3	2301	3	479.00
14/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	922	1	922	1	1,080.00
14/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2723	3	2723	3	0.00
14/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6040	6	6040	6	0.00
14/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	8	0	8	0	150.00
14/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	143	0	143	0	0.00
14/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	697	1	697	1	0.00
14/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	203	0	203	0	0.00
14/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1860	2	1860	2	0.00
14/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	147	0	147	0	0.00
14/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1544	1	1544	1	0.00
14/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1207	1	1207	1	0.00
14/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4295	4	4295	4	0.00
14/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
14/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
14/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	3	0	3	0	388.00
14/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
14/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	138	0	138	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
14/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	96	0	96	0	0.00
14/04/2023	2030 On 03-August-23			Bond Future	10.03	90.9964	10.0309	90.9964	71,680.00
14/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10456	11	10456	11	0.00
14/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5911	6	5911	6	0.00
14/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5839	6	5839	6	0.00
14/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5875	6	5875	6	0.00
14/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2716	3	2716	3	1,012.00
14/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11559	12	11559	12	0.00
14/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3472	4	3472	4	350.00
14/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	17	0	17	0	350.00
14/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	298	0	298	0	0.00
14/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	307	0	307	0	0.00
14/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	801	1	801	1	0.00
14/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1111	1	1111	1	0.00
14/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	35	0	35	0	1,012.00
14/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	302	0	302	0	0.00
14/04/2023	2030 On 02-November-23			Bond Future	10.10	92.9265	10.0989	92.9265	0.00
14/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6642	7	6642	7	0.00
14/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4258	5	4258	5	0.00
14/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4199	4	4199	4	0.00
14/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4228	5	4228	5	0.00
14/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1322	2	1322	2	800.00
14/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2279	3	2279	3	800.00
14/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2402	2	2402	2	0.00
14/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3614	3	3614	3	0.00
14/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1256	1	1256	1	0.00
14/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1267	1	1267	1	0.00
14/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1244	1	1244	1	0.00
14/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	627	1	627	1	800.00
14/04/2023	2030 On 01-February-24			Bond Future	10.16	90.9036	10.1615	90.9036	0.00
14/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5939	6	5939	6	0.00
14/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8243	9	8243	9	0.00
14/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2511	3	2511	3	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5788	6	5788	6	0.00
14/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5909	6	5909	6	0.00
14/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1569	2	1569	2	400.00
14/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5969	6	5969	6	0.00
14/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2220	2	2220	2	1,360.00
14/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3184	3	3184	3	0.00
14/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1139	1	1139	1	0.00
14/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	652	1	652	1	400.00
14/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4057	4	4057	4	0.00
14/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1156	1	1156	1	0.00
14/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1190	1	1190	1	1,360.00
14/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2890	3	2890	3	0.00
14/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1147	1	1147	1	0.00
14/04/2023	2030 On 02-May-24			Bond Future	10.24	92.8184	10.2357	92.8184	0.00
14/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2077	2	2077	2	0.00
14/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2041	2	2041	2	0.00
14/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2058	2	2058	2	0.00
14/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3741	4	3741	4	0.00
14/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3764	4	3764	4	0.00
14/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3719	4	3719	4	0.00
14/04/2023	2032 On 04-May-23			Bond Future	10.65	87.6808	10.6521	87.6808	102,676.00
14/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	2	0	2	0	6,500.00
14/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	569	1	569	1	730.00
14/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	186	0	186	0	500.00
14/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	21	0	21	0	730.00
14/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1587	2	1587	2	0.00
14/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	789	1	789	1	400.00
14/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2087	2	2087	2	0.00
14/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1624	2	1624	2	0.00
14/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2331	3	2331	3	0.00
14/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	1	0	1	0	500.00
14/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	987	1	987	1	0.00
14/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1661	2	1661	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
14/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12845	13	12845	13	0.00
14/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3685	4	3685	4	400.00
14/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	268	0	268	0	730.00
14/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
14/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	450	0	450	0	0.00
14/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4257	4	4257	4	0.00
14/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	97	0	97	0	0.00
14/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	463	0	463	0	0.00
14/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	323	0	323	0	13,000.00
14/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	793	1	793	1	500.00
14/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	955	1	955	1	0.00
14/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	477	0	477	0	0.00
14/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3298	3	3298	3	0.00
14/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2021	2	2021	2	0.00
14/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	4530	4	4530	4	0.00
14/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1200	1	1200	1	0.00
14/04/2023	2032 On 03-August-23			Bond Future	10.74	89.4959	10.7438	89.4959	77,035.00
14/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5486	6	5486	6	0.00
14/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5524	6	5524	6	0.00
14/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1104	1	1104	1	1,500.00
14/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	297	0	297	0	1,500.00
14/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6071	6	6071	6	5,000.00
14/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5563	6	5563	6	0.00
14/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	601	1	601	1	0.00
14/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	507	1	507	1	0.00
14/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6307	6	6307	6	0.00
14/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3373	3	3373	3	0.00
14/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	608	1	608	1	0.00
14/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	616	1	616	1	0.00
14/04/2023	2032 On 02-November-23			Bond Future	10.83	87.2324	10.8337	87.2324	0.00
14/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3991	4	3991	4	0.00
14/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3960	4	3960	4	0.00
14/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4021	4	4021	4	0.00

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14/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	6219	7	6219	7	0.00
14/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1180	1	1180	1	0.00
14/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2054	2	2054	2	0.00
14/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2089	2	2089	2	0.00
14/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2071	2	2071	2	0.00
14/04/2023	2032 On 01-February-24			Bond Future	10.92	89.0935	10.9185	89.0935	0.00
14/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6101	6	6101	6	0.00
14/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2929	3	2929	3	1,200.00
14/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8737	9	8737	9	0.00
14/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1443	2	1443	2	1,200.00
14/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6068	6	6068	6	0.00
14/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6035	6	6035	6	0.00
14/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1797	2	1797	2	0.00
14/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1784	2	1784	2	0.00
14/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5958	6	5958	6	0.00
14/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1044	1	1044	1	1,200.00
14/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3695	4	3695	4	0.00
14/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1772	2	1772	2	0.00
14/04/2023	2032 On 02-May-24			Bond Future	11.01	86.8106	11.0106	86.8106	0.00
14/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2505	3	2505	3	0.00
14/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2526	3	2526	3	0.00
14/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2547	3	2547	3	0.00
14/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4696	5	4696	5	0.00
14/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4723	5	4723	5	0.00
14/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4751	5	4751	5	0.00
14/04/2023	2033 On 04-May-23			Bond Future	116.73	116.3373	116.7288	116.3373	986.00
14/04/2023	2033 On 03-August-23			Bond Future	119.19	118.7742	119.1897	118.7742	6,988.00
14/04/2023	2033 On 02-November-23			Bond Future	120.34	119.9035	120.3375	119.9035	0.00
14/04/2023	2033 On 01-February-24			Bond Future	123.00	122.4894	122.9961	122.4894	0.00
14/04/2023	2033 On 02-May-24			Bond Future	124.25	123.6436	124.2485	123.6436	0.00
14/04/2023	2037 On 04-May-23			Bond Future	11.56	81.9387	11.5560	81.9387	38,234.00
14/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	108	0	108	0	400.00
14/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1777	2	1777	2	400.00

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14/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	439	1	439	1	0.00
14/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	11155	12	11155	12	0.00
14/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	67	0	67	0	703.00
14/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	421	1	421	1	0.00
14/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	404	1	404	1	0.00
14/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2454	3	2454	3	0.00
14/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
14/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3214	3	3214	3	0.00
14/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1894	2	1894	2	0.00
14/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1852	2	1852	2	0.00
14/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3661	3	3661	3	0.00
14/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1811	2	1811	2	0.00
14/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	294	0	294	0	703.00
14/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	507	0	507	0	0.00
14/04/2023	2037 On 03-August-23			Bond Future	11.67	79.3771	11.6671	79.3771	113,292.00
14/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	224	0	224	0	1,800.00
14/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	956	1	956	1	1,800.00
14/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	4137	5	4137	5	0.00
14/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	4064	5	4064	5	0.00
14/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	4100	5	4100	5	0.00
14/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1552	2	1552	2	0.00
14/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1569	2	1569	2	0.00
14/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1535	2	1535	2	0.00
14/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4854	5	4854	5	0.00
14/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8520	8	8520	8	0.00
14/04/2023	2037 On 02-November-23			Bond Future	11.77	81.0608	11.7681	81.0608	0.00
14/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2704	3	2704	3	0.00
14/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2731	3	2731	3	0.00
14/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2758	3	2758	3	0.00
14/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	3929	4	3929	4	0.00
14/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	3899	4	3899	4	0.00
14/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3870	4	3870	4	0.00
14/04/2023	2037 On 01-February-24			Bond Future	11.87	78.5343	11.8681	78.5343	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
14/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5378	6	5378	6	0.00
14/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5411	6	5411	6	0.00
14/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5444	6	5444	6	0.00
14/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	2979	3	2979	3	0.00
14/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	2999	3	2999	3	0.00
14/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3018	3	3018	3	0.00
14/04/2023	2037 On 02-May-24			Bond Future	11.98	80.1879	11.9757	80.1879	0.00
14/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3064	3	3064	3	0.00
14/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3109	3	3109	3	0.00
14/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3087	3	3087	3	0.00
14/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6044	6	6044	6	0.00
14/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6079	6	6079	6	0.00
14/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6011	6	6011	6	0.00
14/04/2023	2038 On 04-May-23			Bond Future	129.79	129.3462	129.7934	129.3462	2,894.00
14/04/2023	2038 On 03-August-23			Bond Future	130.57	130.0958	130.5699	130.0958	2,175.00
14/04/2023	2038 On 02-November-23			Bond Future	133.38	132.8856	133.3806	132.8856	0.00
14/04/2023	2038 On 01-February-24			Bond Future	134.31	133.7400	134.3141	133.7400	0.00
14/04/2023	2038 On 02-May-24			Bond Future	137.27	136.5894	137.2735	136.5894	0.00
14/04/2023	2040 On 04-May-23			Bond Future	11.79	82.7275	11.7915	82.7275	33,362.00
14/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	9151	10	9151	10	0.00
14/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	2040	2	2040	2	0.00
14/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	2	0	2	0	486.00
14/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
14/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	254	0	254	0	0.00
14/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	27	0	27	0	684.00
14/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	11	0	11	0	388.00
14/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	349	1	349	1	486.00
14/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	266	0	266	0	0.00
14/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5696	6	5696	6	0.00
14/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	279	0	279	0	0.00
14/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	493	0	493	0	684.00
14/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	6879	6	6879	6	0.00
14/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2522	2	2522	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
14/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	1	0	1	0	486.00
14/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	30	0	30	0	388.00
14/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2573	2	2573	2	0.00
14/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2276	2	2276	2	0.00
14/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5591	5	5591	5	0.00
14/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	4869	4	4869	4	0.00
14/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2624	2	2624	2	0.00
14/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	10880	10	10880	10	0.00
14/04/2023	2040 On 03-August-23			Bond Future	11.91	79.9318	11.9051	79.9318	110,837.00
14/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3818	4	3818	4	0.00
14/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3782	4	3782	4	0.00
14/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3855	4	3855	4	0.00
14/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1952	2	1952	2	0.00
14/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	1993	2	1993	2	0.00
14/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	1972	2	1972	2	0.00
14/04/2023	2040 On 02-November-23			Bond Future	12.01	81.6273	12.0086	81.6273	29.00
14/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2403	3	2403	3	0.00
14/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2352	3	2352	3	0.00
14/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2377	3	2377	3	0.00
14/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4865	5	4865	5	0.00
14/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	4937	5	4937	5	0.00
14/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	4901	5	4901	5	0.00
14/04/2023	2040 On 01-February-24			Bond Future	12.11	78.8625	12.1114	78.8625	11.00
14/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	5081	6	5081	6	0.00
14/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	5048	6	5048	6	0.00
14/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5015	5	5015	5	0.00
14/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3766	4	3766	4	0.00
14/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3742	4	3742	4	0.00
14/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3719	4	3719	4	0.00
14/04/2023	2040 On 02-May-24			Bond Future	12.22	80.5228	12.2212	80.5228	0.00
14/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3304	3	3304	3	0.00
14/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3279	3	3279	3	0.00
14/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3255	3	3255	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
14/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6852	7	6852	7	0.00
14/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6925	7	6925	7	0.00
14/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6888	7	6888	7	0.00
14/04/2023	2044 On 04-May-23			Bond Future	11.88	78.9439	11.8757	78.9439	56,835.00
14/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2589	3	2589	3	0.00
14/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	199	0	199	0	0.00
14/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1534	2	1534	2	0.00
14/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	748	1	748	1	0.00
14/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	190	0	190	0	0.00
14/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	180	0	180	0	0.00
14/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3117	3	3117	3	0.00
14/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1523	1	1523	1	4,423.00
14/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3061	3	3061	3	0.00
14/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3006	3	3006	3	0.00
14/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	781	1	781	1	4,423.00
14/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	358	0	358	0	1,798.00
14/04/2023	2044 On 03-August-23			Bond Future	11.99	76.1951	11.9859	76.1951	36,862.00
14/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3357	4	3357	4	0.00
14/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	2034	3	2034	3	0.00
14/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	3287	4	3287	4	0.00
14/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3322	4	3322	4	0.00
14/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2784	3	2784	3	0.00
14/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2699	3	2699	3	4,754.00
14/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2287	2	2287	2	0.00
14/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2311	2	2311	2	0.00
14/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3474	3	3474	3	3,076.00
14/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2263	2	2263	2	0.00
14/04/2023	2044 On 02-November-23			Bond Future	12.09	77.8113	12.0862	77.8113	0.00
14/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2198	3	2198	3	0.00
14/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2173	3	2173	3	0.00
14/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2222	3	2222	3	0.00
14/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5388	5	5388	5	0.00
14/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5466	5	5466	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
14/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5427	5	5427	5	0.00
14/04/2023	2044 On 01-February-24			Bond Future	12.19	75.0902	12.1858	75.0902	0.00
14/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4704	5	4704	5	0.00
14/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4672	5	4672	5	0.00
14/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4737	5	4737	5	0.00
14/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4132	4	4132	4	0.00
14/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4183	4	4183	4	0.00
14/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4158	4	4158	4	0.00
14/04/2023	2044 On 02-May-24			Bond Future	12.29	76.6710	12.2916	76.6710	0.00
14/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3098	4	3098	4	0.00
14/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3075	4	3075	4	0.00
14/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3122	4	3122	4	0.00
14/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6846	7	6846	7	0.00
14/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	6924	7	6924	7	0.00
14/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6885	7	6885	7	0.00
14/04/2023	2046 On 04-May-23			Bond Future	114.49	113.7775	114.4923	113.7775	12,310.00
14/04/2023	2046 On 03-August-23			Bond Future	116.91	116.1610	116.9062	116.1610	10,709.00
14/04/2023	2046 On 02-November-23			Bond Future	117.34	116.5674	117.3375	116.5674	0.00
14/04/2023	2046 On 01-February-24			Bond Future	119.93	119.0811	119.9300	119.0811	0.00
14/04/2023	2046 On 02-May-24			Bond Future	120.43	119.4792	120.4313	119.4792	0.00
14/04/2023	2050 On 04-May-23			Bond Future	116.85	116.4558	116.8525	116.4558	9,844.00
14/04/2023	2050 On 03-August-23			Bond Future	117.13	116.7125	117.1330	116.7125	9,630.00
14/04/2023	2050 On 02-November-23			Bond Future	119.65	119.2153	119.6545	119.2153	0.00
14/04/2023	2050 On 01-February-24			Bond Future	120.06	119.5466	120.0560	119.5466	0.00
14/04/2023	2050 On 02-May-24			Bond Future	122.70	122.0935	122.7012	122.0935	0.00
14/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	AL37 On 04-May-23			Index Future	880.72	883.0820	880.7240	883.0820	0.00
14/04/2023	AL37 On 03-August-23			Index Future	899.07	901.3620	899.0740	901.3620	0.00
14/04/2023	AL37 On 02-November-23			Index Future	918.21	920.4770	918.2140	920.4770	0.00
14/04/2023	AL37 On 01-February-24			Index Future	938.29	940.1210	938.2920	940.1210	0.00
14/04/2023	AL37 On 02-May-24			Index Future	958.77	959.9600	958.7680	959.9600	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
14/04/2023	AL7T On 04-May-23			Index Future	1011.86	1016.6690	1011.8620	1016.6690	0.00
14/04/2023	AL7T On 03-August-23			Index Future	1032.94	1037.7140	1032.9440	1037.7140	0.00
14/04/2023	AL7T On 02-November-23			Index Future	1054.94	1059.7210	1054.9350	1059.7210	0.00
14/04/2023	AL7T On 01-February-24			Index Future	1078.00	1082.3360	1078.0020	1082.3360	0.00
14/04/2023	AL7T On 02-May-24			Index Future	1101.53	1105.1760	1101.5270	1105.1760	0.00
14/04/2023	ALBI On 04-May-23			Index Future	884.26	888.3440	884.2550	888.3440	99.00
14/04/2023	ALBI On 03-August-23			Index Future	902.68	906.7330	902.6790	906.7330	17.00
14/04/2023	ALBI On 02-November-23			Index Future	921.90	925.9620	921.8960	925.9620	0.00
14/04/2023	ALBI On 01-February-24			Index Future	942.05	945.7230	942.0540	945.7230	0.00
14/04/2023	ALBI On 02-May-24			Index Future	962.61	965.6800	962.6130	965.6800	0.00
14/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2023	ES33 On 04-May-23			Bond Future	12.07	74.8867	12.0656	74.8867	0.00
14/04/2023	ES33 On 03-August-23			Bond Future	12.20	76.4554	12.1987	76.4554	350.00
14/04/2023	ES33 On 02-November-23			Bond Future	12.33	74.2981	12.3345	74.2981	0.00
14/04/2023	ES33 On 01-February-24			Bond Future	12.47	75.9001	12.4715	75.9001	0.00
14/04/2023	ES33 On 02-May-24			Bond Future	12.61	73.7188	12.6140	73.7188	0.00
14/04/2023	ES42 On 04-May-23			Bond Future	12.52	71.8292	12.5190	71.8292	0.00
14/04/2023	ES42 On 03-August-23			Bond Future	12.65	73.3338	12.6454	73.3338	4,000.00
14/04/2023	ES42 On 02-November-23			Bond Future	12.77	70.6434	12.7738	70.6434	0.00
14/04/2023	ES42 On 01-February-24			Bond Future	12.90	72.1663	12.8970	72.1663	0.00
14/04/2023	ES42 On 02-May-24			Bond Future	13.03	69.4405	13.0293	69.4405	0.00
14/04/2023	GOVI On 04-May-23			GOVI	871.72	875.7760	871.7180	875.7760	262.00
14/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	188380	23	188380	23	0.00
14/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	188480	23	188480	23	0.00
14/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	188580	23	188580	23	0.00
14/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 03-August-23			GOVI	889.88	893.9050	889.8810	893.9050	575.00
14/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	526510	57	526510	57	0.00
14/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	526710	57	526710	57	0.00
14/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	526610	57	526610	57	0.00
14/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 02-November-23			GOVI	908.83	912.8620	908.8260	912.8620	0.00
14/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	230260	27	230260	27	0.00
14/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	230160	27	230160	27	0.00
14/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	230060	27	230060	27	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
14/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 01-February-24			GOVI	928.70	932.3430	928.6980	932.3430	0.00
14/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	487180	52	487180	52	0.00
14/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	487080	52	487080	52	0.00
14/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	486980	52	486980	52	0.00
14/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
14/04/2023	GOVI On 02-May-24			GOVI	948.97	952.0170	948.9650	952.0170	0.00
14/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	1	0	1	0.00
14/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	1	0	1	0.00
14/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	1	0	1	0.00
14/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	20050	0	20050	0	0.00
14/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	20150	0	20150	0	0.00
14/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	20250	0	20250	0	0.00
14/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2023	IGOV On 04-May-23			Index Future	328.78	327.8780	328.7780	327.8780	654.00
14/04/2023	IGOV On 03-August-23			Index Future	335.71	334.7460	335.7100	334.7460	0.00
14/04/2023	IGOV On 02-November-23			Index Future	342.94	341.9240	342.9360	341.9240	0.00
14/04/2023	IGOV On 01-February-24			Index Future	350.51	349.2990	350.5130	349.2990	0.00
14/04/2023	IGOV On 02-May-24			Index Future	358.24	356.7450	358.2380	356.7450	0.00
14/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	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
14/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.97	92.0350	7.9650	92.0350	0.00
14/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.02	91.9800	8.0200	91.9800	0.00
14/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.28	91.7350	8.2750	91.7350	0.00
14/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.30	91.7200	8.3000	91.7200	0.00
14/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.36	91.6500	8.3600	91.6500	0.00
14/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.39	91.6250	8.3850	91.6250	0.00
14/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.7300	8.2900	91.7300	0.00
14/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.12	91.9200	8.1200	91.9200	0.00
14/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.88	92.1800	7.8800	92.1800	0.00
14/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.81	92.2550	7.8050	92.2550	0.00
14/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.74	92.3200	7.7400	92.3200	0.00
14/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.78	92.2900	7.7800	92.2900	0.00
14/04/2023	R035 On 04-May-23			Bond Future	11.25	86.7510	11.2538	86.7510	124,019.00
14/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3544	4	3544	4	0.00
14/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	12	0	12	0	491.00
14/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	3201	4	3201	4	0.00
14/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	876	1	876	1	0.00
14/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
14/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6543	7	6543	7	0.00
14/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	31	0	31	0	770.00
14/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	821	1	821	1	0.00
14/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	743	1	743	1	491.00
14/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	44	0	44	0	388.00
14/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	478	1	478	1	770.00
14/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	848	1	848	1	0.00
14/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	10097	11	10097	11	0.00
14/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	7	0	7	0	388.00
14/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00

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14/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1070	1	1070	1	0.00
14/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4207	4	4207	4	0.00
14/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1658	1	1658	1	0.00
14/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	3914	4	3914	4	0.00
14/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1100	1	1100	1	0.00
14/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	4990	5	4990	5	0.00
14/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1130	1	1130	1	0.00
14/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1225	1	1225	1	0.00
14/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	148	0	148	0	1,035.00
14/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8621	8	8621	8	0.00
14/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	111	0	111	0	770.00
14/04/2023	R035 On 03-August-23			Bond Future	11.35	88.5468	11.3546	88.5468	43,147.00
14/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4664	5	4664	5	0.00
14/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4703	5	4703	5	0.00
14/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4742	5	4742	5	0.00
14/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1216	1	1216	1	0.00
14/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1230	1	1230	1	0.00
14/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1244	1	1244	1	0.00
14/04/2023	R035 On 02-November-23			Bond Future	11.46	85.9170	11.4575	85.9170	0.00
14/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	3158	4	3158	4	0.00
14/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1280	2	1280	2	400.00
14/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	8267	9	8267	9	0.00
14/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3099	4	3099	4	0.00
14/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2316	3	2316	3	400.00
14/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3128	4	3128	4	0.00
14/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3336	3	3336	3	0.00
14/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3362	4	3362	4	0.00
14/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1039	1	1039	1	400.00
14/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6096	6	6096	6	0.00
14/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4212	4	4212	4	0.00
14/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3310	3	3310	3	0.00
14/04/2023	R035 On 01-February-24			Bond Future	11.56	87.7501	11.5599	87.7501	0.00
14/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10593	11	10593	11	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
14/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5861	6	5861	6	0.00
14/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5930	6	5930	6	0.00
14/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2708	3	2708	3	400.00
14/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5895	6	5895	6	0.00
14/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1674	2	1674	2	400.00
14/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7001	7	7001	7	0.00
14/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5144	5	5144	5	0.00
14/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2572	3	2572	3	0.00
14/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2589	3	2589	3	0.00
14/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2555	3	2555	3	0.00
14/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1116	1	1116	1	400.00
14/04/2023	R035 On 02-May-24			Bond Future	11.66	85.0898	11.6601	85.0898	0.00
14/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3158	3	3158	3	0.00
14/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3111	3	3111	3	0.00
14/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3135	3	3135	3	0.00
14/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5638	6	5638	6	0.00
14/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5670	6	5670	6	0.00
14/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5606	6	5606	6	0.00
14/04/2023	R186 On 04-May-23			Bond Future	8.58	110.0667	8.5787	110.0667	53,339.00
14/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1048	1	1048	1	0.00
14/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1025	1	1025	1	0.00
14/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	225	0	225	0	200.00
14/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1072	1	1072	1	0.00
14/04/2023	R186 On 04-May-23		Call	Bond Future	9859	10	9859	10	0.00
14/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	256	0	256	0	0.00
14/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
14/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	921	1	921	1	200.00
14/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	264	0	264	0	0.00
14/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	248	0	248	0	0.00
14/04/2023	R186 On 03-August-23			Bond Future	8.59	107.0380	8.5905	107.0380	66,087.00
14/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3603	4	3603	4	0.00
14/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3553	4	3553	4	0.00
14/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3578	4	3578	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
14/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	230	0	230	0	0.00
14/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	233	0	233	0	0.00
14/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	226	0	226	0	0.00
14/04/2023	R186 On 02-November-23			Bond Future	8.58	109.3082	8.5844	109.3082	2,765.00
14/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5202	5	5202	5	0.00
14/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2876	3	2876	3	0.00
14/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2897	3	2897	3	0.00
14/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2917	3	2917	3	0.00
14/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2419	3	2419	3	1,715.00
14/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	684	1	684	1	0.00
14/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	690	1	690	1	0.00
14/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	863	1	863	1	0.00
14/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	697	1	697	1	0.00
14/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	259	0	259	0	1,715.00
14/04/2023	R186 On 01-February-24			Bond Future	8.55	106.3324	8.5534	106.3324	0.00
14/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3240	3	3240	3	0.00
14/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3201	3	3201	3	0.00
14/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3220	3	3220	3	0.00
14/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	785	1	785	1	0.00
14/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	797	1	797	1	0.00
14/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	791	1	791	1	0.00
14/04/2023	R186 On 02-May-24			Bond Future	8.52	108.5726	8.5192	108.5726	0.00
14/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	992	1	992	1	0.00
14/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1002	1	1002	1	0.00
14/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1013	1	1013	1	0.00
14/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2232	2	2232	2	0.00
14/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2245	2	2245	2	0.00
14/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2259	2	2259	2	0.00
14/04/2023	R197 On 04-May-23			Bond Future	335.89	335.9030	335.8921	335.9030	309.00
14/04/2023	R197 On 03-August-23			Bond Future	333.89	333.8545	333.8879	333.8545	0.00
14/04/2023	R197 On 02-November-23			Bond Future	341.08	341.0138	341.0754	341.0138	0.00
14/04/2023	R202 On 04-May-23			Bond Future	253.50	252.8780	253.4998	252.8780	4,492.00
14/04/2023	R202 On 03-August-23			Bond Future	254.02	253.3498	254.0184	253.3498	5,420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	R202 On 02-November-23			Bond Future	259.49	258.7825	259.4865	258.7825	0.00
14/04/2023	R202 On 01-February-24			Bond Future	260.26	259.4131	260.2640	259.4131	0.00
14/04/2023	R202 On 02-May-24			Bond Future	266.00	264.9404	265.9985	264.9404	0.00
14/04/2023	R209 On 04-May-23			Bond Future	11.31	67.1599	11.3068	67.1599	19,449.00
14/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5644	6	5644	6	0.00
14/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1437	2	1437	2	2,250.00
14/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	435	1	435	1	0.00
14/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	274	0	274	0	1,250.00
14/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	13	0	13	0	4,500.00
14/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
14/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	418	1	418	1	0.00
14/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	402	1	402	1	0.00
14/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1504	1	1504	1	0.00
14/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1469	1	1469	1	0.00
14/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7051	7	7051	7	0.00
14/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	475	0	475	0	0.00
14/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4249	4	4249	4	0.00
14/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1841	2	1841	2	8,250.00
14/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1434	1	1434	1	0.00
14/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	7	0	7	0	9,750.00
14/04/2023	R209 On 03-August-23			Bond Future	11.40	68.5501	11.3991	68.5501	8,708.00
14/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3846	4	3846	4	0.00
14/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	759	1	759	1	1,800.00
14/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3779	4	3779	4	0.00
14/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3812	4	3812	4	0.00
14/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	169	0	169	0	1,800.00
14/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7642	7	7642	7	0.00
14/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1191	1	1191	1	0.00
14/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4355	4	4355	4	0.00
14/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1219	1	1219	1	0.00
14/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1205	1	1205	1	0.00
14/04/2023	R209 On 02-November-23			Bond Future	11.49	66.8513	11.4897	66.8513	0.00
14/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2502	3	2502	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
14/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2453	3	2453	3	0.00
14/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2477	3	2477	3	0.00
14/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3215	3	3215	3	0.00
14/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3240	3	3240	3	0.00
14/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3190	3	3190	3	0.00
14/04/2023	R209 On 01-February-24			Bond Future	11.58	68.2775	11.5761	68.2775	0.00
14/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4952	5	4952	5	0.00
14/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4982	5	4982	5	0.00
14/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5012	5	5012	5	0.00
14/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2368	2	2368	2	0.00
14/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2384	2	2384	2	0.00
14/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2400	2	2400	2	0.00
14/04/2023	R209 On 02-May-24			Bond Future	11.67	66.5645	11.6677	66.5645	0.00
14/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2780	3	2780	3	0.00
14/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2738	3	2738	3	0.00
14/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2759	3	2759	3	0.00
14/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5136	5	5136	5	0.00
14/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5164	5	5164	5	0.00
14/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5107	5	5107	5	0.00
14/04/2023	R210 On 04-May-23			Bond Future	224.57	224.3978	224.5719	224.3978	132.00
14/04/2023	R210 On 03-August-23			Bond Future	229.31	229.0983	229.3064	229.0983	371.00
14/04/2023	R210 On 02-November-23			Bond Future	231.08	230.8510	231.0815	230.8510	0.00
14/04/2023	R210 On 01-February-24			Bond Future	236.19	235.8294	236.1870	235.8294	0.00
14/04/2023	R210 On 02-May-24			Bond Future	238.15	237.6122	238.1454	237.6122	0.00
14/04/2023	R213 On 04-May-23			Bond Future	10.39	83.8677	10.3854	83.8677	20,214.00
14/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1880	2	1880	2	0.00
14/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1916	2	1916	2	0.00
14/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1953	2	1953	2	0.00
14/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	281	0	281	0	0.00
14/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	298	0	298	0	0.00
14/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	289	0	289	0	0.00
14/04/2023	R213 On 03-August-23			Bond Future	10.47	85.6038	10.4683	85.6038	13,736.00
14/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5411	6	5411	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
14/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5448	6	5448	6	0.00
14/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5484	6	5484	6	0.00
14/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	426	0	426	0	0.00
14/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	421	0	421	0	0.00
14/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	432	0	432	0	0.00
14/04/2023	R213 On 02-November-23			Bond Future	10.55	83.8639	10.5535	83.8639	566.00
14/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4003	4	4003	4	0.00
14/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4032	4	4032	4	0.00
14/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4061	4	4061	4	0.00
14/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1558	2	1558	2	0.00
14/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1572	2	1572	2	0.00
14/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1585	2	1585	2	0.00
14/04/2023	R213 On 01-February-24			Bond Future	10.64	85.6533	10.6369	85.6533	0.00
14/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5883	6	5883	6	0.00
14/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5822	6	5822	6	0.00
14/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5852	6	5852	6	0.00
14/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1382	1	1382	1	0.00
14/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1392	1	1392	1	0.00
14/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1372	1	1372	1	0.00
14/04/2023	R213 On 02-May-24			Bond Future	10.72	83.9020	10.7184	83.9020	0.00
14/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2264	2	2264	2	0.00
14/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2283	2	2283	2	0.00
14/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2303	2	2303	2	0.00
14/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4086	4	4086	4	0.00
14/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4110	4	4110	4	0.00
14/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4134	4	4134	4	0.00
14/04/2023	R214 On 04-May-23			Bond Future	11.66	63.2152	11.6619	63.2152	11,680.00
14/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	339	1	339	1	0.00
14/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	325	0	325	0	0.00
14/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	312	0	312	0	0.00
14/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1893	2	1893	2	0.00
14/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1853	2	1853	2	0.00
14/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1814	2	1814	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
14/04/2023	R214 On 03-August-23			Bond Future	11.76	64.5238	11.7554	64.5238	14,224.00
14/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3462	4	3462	4	0.00
14/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3398	4	3398	4	0.00
14/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3430	4	3430	4	0.00
14/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1479	2	1479	2	0.00
14/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1495	2	1495	2	0.00
14/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1463	2	1463	2	0.00
14/04/2023	R214 On 02-November-23			Bond Future	11.85	62.5908	11.8500	62.5908	0.00
14/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2059	2	2059	2	0.00
14/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	2104	3	2104	3	0.00
14/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2081	3	2081	3	0.00
14/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4083	4	4083	4	0.00
14/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4114	4	4114	4	0.00
14/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4052	4	4052	4	0.00
14/04/2023	R214 On 01-February-24			Bond Future	11.94	63.9262	11.9437	63.9262	0.00
14/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4194	5	4194	5	0.00
14/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4222	5	4222	5	0.00
14/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4250	5	4250	5	0.00
14/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3195	3	3195	3	0.00
14/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3215	3	3215	3	0.00
14/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3236	3	3236	3	0.00
14/04/2023	R214 On 02-May-24			Bond Future	12.03	61.9706	12.0346	61.9706	0.00
14/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2798	3	2798	3	0.00
14/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2757	3	2757	3	0.00
14/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2778	3	2778	3	0.00
14/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5635	6	5635	6	0.00
14/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5667	6	5667	6	0.00
14/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5603	6	5603	6	0.00
14/04/2023	R248 On 04-May-23			Bond Future	11.83	77.5818	11.8332	77.5818	69,822.00
14/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	161	0	161	0	0.00
14/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	152	0	152	0	0.00
14/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	169	0	169	0	0.00
14/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	38	0	38	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
14/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	9972	9	9972	9	0.00
14/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3295	3	3295	3	0.00
14/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4871	4	4871	4	0.00
14/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3413	3	3413	3	0.00
14/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3354	3	3354	3	0.00
14/04/2023	R248 On 03-August-23			Bond Future	11.93	79.1877	11.9328	79.1877	171,858.00
14/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3457	4	3457	4	0.00
14/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3421	4	3421	4	0.00
14/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3492	4	3492	4	0.00
14/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2416	2	2416	2	0.00
14/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2465	2	2465	2	0.00
14/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2441	2	2441	2	0.00
14/04/2023	R248 On 02-November-23			Bond Future	12.03	76.4230	12.0335	76.4230	0.00
14/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2213	3	2213	3	0.00
14/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2189	3	2189	3	0.00
14/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2165	3	2165	3	0.00
14/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5638	6	5638	6	0.00
14/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5721	6	5721	6	0.00
14/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5680	6	5680	6	0.00
14/04/2023	R248 On 01-February-24			Bond Future	12.13	78.0534	12.1338	78.0534	0.00
14/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4603	5	4603	5	0.00
14/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4571	5	4571	5	0.00
14/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4539	5	4539	5	0.00
14/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4502	4	4502	4	0.00
14/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4474	4	4474	4	0.00
14/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4447	4	4447	4	0.00
14/04/2023	R248 On 02-May-24			Bond Future	12.23	75.2521	12.2311	75.2521	13,000.00
14/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2891	3	2891	3	0.00
14/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2867	3	2867	3	0.00
14/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2844	3	2844	3	0.00
14/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7555	7	7555	7	0.00
14/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7640	7	7640	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7597	7	7597	7	0.00