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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
20/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	2025 On 04-May-23			Bond Future	168.47	168.4388	168.4700	168.4388	5,269.00
20/04/2023	2025 On 03-August-23			Bond Future	170.25	170.2182	170.2492	170.2182	5,108.00
20/04/2023	2025 On 02-November-23			Bond Future	173.91	173.8820	173.9136	173.8820	0.00
20/04/2023	2025 On 01-February-24			Bond Future	175.94	175.9085	175.9405	175.9085	0.00
20/04/2023	2025 On 02-May-24			Bond Future	179.82	179.7855	179.8185	179.7855	0.00
20/04/2023	2029 On 04-May-23			Bond Future	121.84	121.9876	121.8362	121.9876	1,853.00
20/04/2023	2029 On 03-August-23			Bond Future	124.40	124.5564	124.4013	124.5564	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
20/04/2023	2029 On 02-November-23			Bond Future	125.73	125.8921	125.7335	125.8921	0.00
20/04/2023	2029 On 01-February-24			Bond Future	128.51	128.6732	128.5111	128.6732	0.00
20/04/2023	2029 On 02-May-24			Bond Future	129.96	130.1269	129.9612	130.1269	0.00
20/04/2023	2030 On 04-May-23			Bond Future	10.07	91.9881	10.0702	91.9881	14,868.00
20/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	43	0	43	0	150.00
20/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8337	8	8337	8	0.00
20/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10141	10	10141	10	0.00
20/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10411	10	10411	10	0.00
20/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2644	2	2644	2	350.00
20/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6645	6	6645	6	0.00
20/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2211	2	2211	2	0.00
20/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
20/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	87	0	87	0	479.00
20/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5494	5	5494	5	0.00
20/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2135	2	2135	2	0.00
20/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2173	2	2173	2	0.00
20/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	180	0	180	0	388.00
20/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1762	2	1762	2	479.00
20/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	525	0	525	0	1,080.00
20/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	841	1	841	1	0.00
20/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	205	0	205	0	0.00
20/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1497	2	1497	2	0.00
20/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	134	0	134	0	0.00
20/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	140	0	140	0	0.00
20/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	3	0	3	0	150.00
20/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1910	2	1910	2	0.00
20/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4836	5	4836	5	0.00
20/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2282	2	2282	2	0.00
20/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	129	0	129	0	0.00
20/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	1	0	1	0	388.00
20/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	82	0	82	0	0.00
20/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
20/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

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20/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
20/04/2023	2030 On 03-August-23			Bond Future	10.16	89.8952	10.1576	89.8952	88,763.00
20/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5398	5	5398	5	0.00
20/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9905	10	9905	10	0.00
20/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11005	11	11005	11	0.00
20/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5362	5	5362	5	0.00
20/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5327	5	5327	5	0.00
20/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2321	2	2321	2	1,012.00
20/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3034	3	3034	3	350.00
20/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	918	1	918	1	0.00
20/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	350	0	350	0	0.00
20/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	340	0	340	0	0.00
20/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	19	0	19	0	350.00
20/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	38	0	38	0	1,012.00
20/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1272	1	1272	1	0.00
20/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	345	0	345	0	0.00
20/04/2023	2030 On 02-November-23			Bond Future	10.23	91.8090	10.2323	91.8090	0.00
20/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6150	6	6150	6	0.00
20/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3836	4	3836	4	0.00
20/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3780	4	3780	4	0.00
20/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3808	4	3808	4	0.00
20/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1969	2	1969	2	800.00
20/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1100	1	1100	1	800.00
20/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3960	4	3960	4	0.00
20/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2659	3	2659	3	0.00
20/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1403	1	1403	1	0.00
20/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1415	1	1415	1	0.00
20/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1390	1	1390	1	0.00
20/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	702	1	702	1	800.00
20/04/2023	2030 On 01-February-24			Bond Future	10.30	89.8107	10.3023	89.8107	0.00
20/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5482	5	5482	5	0.00
20/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7735	8	7735	8	0.00
20/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2208	2	2208	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5336	5	5336	5	0.00
20/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5453	5	5453	5	0.00
20/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1342	1	1342	1	400.00
20/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5512	5	5512	5	0.00
20/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1938	2	1938	2	1,360.00
20/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3482	4	3482	4	0.00
20/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1261	1	1261	1	0.00
20/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	723	1	723	1	400.00
20/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4410	5	4410	5	0.00
20/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1280	1	1280	1	0.00
20/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1318	1	1318	1	1,360.00
20/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3167	3	3167	3	0.00
20/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1271	1	1271	1	0.00
20/04/2023	2030 On 02-May-24			Bond Future	10.38	91.7695	10.3842	91.7695	0.00
20/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1815	2	1815	2	0.00
20/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1782	2	1782	2	0.00
20/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1798	2	1798	2	0.00
20/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4073	4	4073	4	0.00
20/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4098	4	4098	4	0.00
20/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4049	4	4049	4	0.00
20/04/2023	2032 On 04-May-23			Bond Future	10.76	86.5274	10.7561	86.5274	72,110.00
20/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
20/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	2	0	2	0	730.00
20/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1561	1	1561	1	0.00
20/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1097	1	1097	1	0.00
20/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1131	1	1131	1	0.00
20/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	55	0	55	0	500.00
20/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	429	0	429	0	400.00
20/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	272	0	272	0	730.00
20/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1164	1	1164	1	0.00
20/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1794	2	1794	2	0.00
20/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	583	1	583	1	0.00
20/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00

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20/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3132	3	3132	3	400.00
20/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12312	12	12312	12	0.00
20/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
20/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4788	5	4788	5	0.00
20/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	263	0	263	0	730.00
20/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	485	1	485	1	0.00
20/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1435	2	1435	2	0.00
20/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1127	1	1127	1	0.00
20/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2422	3	2422	3	0.00
20/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	502	1	502	1	0.00
20/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	519	1	519	1	0.00
20/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	329	0	329	0	13,000.00
20/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	921	1	921	1	500.00
20/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3812	4	3812	4	0.00
20/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	76	0	76	0	0.00
20/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5062	5	5062	5	0.00
20/04/2023	2032 On 03-August-23			Bond Future	10.85	88.3281	10.8529	88.3281	99,223.00
20/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5003	5	5003	5	0.00
20/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5040	5	5040	5	0.00
20/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5078	5	5078	5	0.00
20/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5575	5	5575	5	5,000.00
20/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	211	0	211	0	1,500.00
20/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	882	1	882	1	1,500.00
20/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3698	4	3698	4	0.00
20/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6768	7	6768	7	0.00
20/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	558	1	558	1	0.00
20/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	662	1	662	1	0.00
20/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	671	1	671	1	0.00
20/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	680	1	680	1	0.00
20/04/2023	2032 On 02-November-23			Bond Future	10.95	86.0467	10.9478	86.0467	64,607.00
20/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3610	3	3610	3	0.00
20/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3581	3	3581	3	0.00
20/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5763	6	5763	6	0.00

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20/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3639	4	3639	4	0.00
20/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2231	2	2231	2	0.00
20/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1283	1	1283	1	0.00
20/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2268	2	2268	2	0.00
20/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2249	2	2249	2	0.00
20/04/2023	2032 On 01-February-24			Bond Future	11.04	87.9284	11.0378	87.9284	0.00
20/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5671	6	5671	6	0.00
20/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8250	8	8250	8	0.00
20/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2629	3	2629	3	1,200.00
20/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5639	5	5639	5	0.00
20/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1251	1	1251	1	1,200.00
20/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5608	5	5608	5	0.00
20/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1940	2	1940	2	0.00
20/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6336	7	6336	7	0.00
20/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1926	2	1926	2	0.00
20/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3966	4	3966	4	0.00
20/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1127	1	1127	1	1,200.00
20/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1913	2	1913	2	0.00
20/04/2023	2032 On 02-May-24			Bond Future	11.14	85.6849	11.1353	85.6849	0.00
20/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2243	2	2243	2	0.00
20/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2262	2	2262	2	0.00
20/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2282	2	2282	2	0.00
20/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5013	5	5013	5	0.00
20/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5042	5	5042	5	0.00
20/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5071	5	5071	5	0.00
20/04/2023	2033 On 04-May-23			Bond Future	115.78	115.9458	115.7801	115.9458	963.00
20/04/2023	2033 On 03-August-23			Bond Future	118.22	118.3874	118.2176	118.3874	7,007.00
20/04/2023	2033 On 02-November-23			Bond Future	119.32	119.4975	119.3239	119.4975	0.00
20/04/2023	2033 On 01-February-24			Bond Future	121.96	122.1373	121.9598	122.1373	0.00
20/04/2023	2033 On 02-May-24			Bond Future	123.17	123.3505	123.1691	123.3505	0.00
20/04/2023	2037 On 04-May-23			Bond Future	11.60	80.9158	11.5985	80.9158	35,561.00
20/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	38	0	38	0	400.00
20/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10912	11	10912	11	0.00

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20/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	249	0	249	0	0.00
20/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1461	1	1461	1	400.00
20/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	20	0	20	0	703.00
20/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	224	0	224	0	0.00
20/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	236	0	236	0	0.00
20/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2140	2	2140	2	0.00
20/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
20/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1910	2	1910	2	0.00
20/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1957	2	1957	2	0.00
20/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3857	4	3857	4	0.00
20/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3387	4	3387	4	0.00
20/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	434	1	434	1	0.00
20/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1865	2	1865	2	0.00
20/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	223	0	223	0	703.00
20/04/2023	2037 On 03-August-23			Bond Future	11.71	78.3420	11.7116	78.3420	120,741.00
20/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3904	4	3904	4	0.00
20/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	180	0	180	0	1,800.00
20/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	837	1	837	1	1,800.00
20/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3832	4	3832	4	0.00
20/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3868	4	3868	4	0.00
20/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1570	2	1570	2	0.00
20/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1588	2	1588	2	0.00
20/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4986	5	4986	5	0.00
20/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8727	9	8727	9	0.00
20/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1552	2	1552	2	0.00
20/04/2023	2037 On 02-November-23			Bond Future	11.81	80.0099	11.8144	80.0099	0.00
20/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2539	2	2539	2	0.00
20/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2565	2	2565	2	0.00
20/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2592	2	2592	2	0.00
20/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4020	4	4020	4	0.00
20/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	3990	4	3990	4	0.00
20/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3960	4	3960	4	0.00
20/04/2023	2037 On 01-February-24			Bond Future	11.92	77.5033	11.9162	77.5033	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
20/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5177	5	5177	5	0.00
20/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5209	5	5209	5	0.00
20/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5242	5	5242	5	0.00
20/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3039	3	3039	3	0.00
20/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3059	3	3059	3	0.00
20/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3078	3	3078	3	0.00
20/04/2023	2037 On 02-May-24			Bond Future	12.03	79.1933	12.0255	79.1933	0.00
20/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2920	3	2920	3	0.00
20/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2965	3	2965	3	0.00
20/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2942	3	2942	3	0.00
20/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6168	6	6168	6	0.00
20/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6202	6	6202	6	0.00
20/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6133	6	6133	6	0.00
20/04/2023	2038 On 04-May-23			Bond Future	128.32	128.6390	128.3185	128.6390	2,894.00
20/04/2023	2038 On 03-August-23			Bond Future	129.03	129.3592	129.0314	129.3592	2,175.00
20/04/2023	2038 On 02-November-23			Bond Future	131.81	132.1436	131.8086	132.1436	1,343.00
20/04/2023	2038 On 01-February-24			Bond Future	132.68	133.0213	132.6785	133.0213	0.00
20/04/2023	2038 On 02-May-24			Bond Future	135.60	135.9528	135.6028	135.9528	0.00
20/04/2023	2040 On 04-May-23			Bond Future	11.84	81.5851	11.8388	81.5851	20,230.00
20/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
20/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
20/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	2	0	2	0	388.00
20/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8863	9	8863	9	0.00
20/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	176	0	176	0	486.00
20/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1681	1	1681	1	0.00
20/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	5	0	5	0	684.00
20/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	115	0	115	0	0.00
20/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	122	0	122	0	0.00
20/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	130	0	130	0	0.00
20/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5391	5	5391	5	0.00
20/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	12	0	12	0	388.00
20/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
20/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2661	3	2661	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
20/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	421	1	421	1	684.00
20/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7164	8	7164	8	0.00
20/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2716	3	2716	3	0.00
20/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2772	3	2772	3	0.00
20/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5135	5	5135	5	0.00
20/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2390	3	2390	3	0.00
20/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5868	6	5868	6	0.00
20/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11166	12	11166	12	0.00
20/04/2023	2040 On 03-August-23			Bond Future	11.95	78.7747	11.9546	78.7747	136,826.00
20/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3563	3	3563	3	0.00
20/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3527	3	3527	3	0.00
20/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3599	3	3599	3	0.00
20/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1991	2	1991	2	0.00
20/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2034	2	2034	2	0.00
20/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2012	2	2012	2	0.00
20/04/2023	2040 On 02-November-23			Bond Future	12.06	80.4518	12.0601	80.4518	29.00
20/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2232	2	2232	2	0.00
20/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2207	2	2207	2	0.00
20/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2183	2	2183	2	0.00
20/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5070	5	5070	5	0.00
20/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4995	5	4995	5	0.00
20/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5032	5	5032	5	0.00
20/04/2023	2040 On 01-February-24			Bond Future	12.16	77.7046	12.1649	77.7046	11.00
20/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4860	5	4860	5	0.00
20/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4796	5	4796	5	0.00
20/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4828	5	4828	5	0.00
20/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3830	4	3830	4	0.00
20/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3854	4	3854	4	0.00
20/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3806	4	3806	4	0.00
20/04/2023	2040 On 02-May-24			Bond Future	12.28	79.3989	12.2766	79.3989	0.00
20/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3139	3	3139	3	0.00
20/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3115	3	3115	3	0.00
20/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3091	3	3091	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
20/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7002	7	7002	7	0.00
20/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7076	7	7076	7	0.00
20/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7039	7	7039	7	0.00
20/04/2023	2044 On 04-May-23			Bond Future	11.90	77.9147	11.9031	77.9147	30,443.00
20/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	93	0	93	0	0.00
20/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	518	0	518	0	0.00
20/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1256	1	1256	1	0.00
20/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2321	2	2321	2	0.00
20/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	82	0	82	0	0.00
20/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	87	0	87	0	0.00
20/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3127	3	3127	3	0.00
20/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1460	2	1460	2	4,423.00
20/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3186	4	3186	4	0.00
20/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	258	0	258	0	1,798.00
20/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	670	1	670	1	4,423.00
20/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3068	3	3068	3	0.00
20/04/2023	2044 On 03-August-23			Bond Future	12.01	75.1532	12.0148	75.1532	81,465.00
20/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3182	3	3182	3	0.00
20/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1888	2	1888	2	0.00
20/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2619	2	2619	2	0.00
20/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3147	3	3147	3	0.00
20/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	3113	3	3113	3	0.00
20/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2310	2	2310	2	0.00
20/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2286	2	2286	2	0.00
20/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2708	3	2708	3	4,754.00
20/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3502	4	3502	4	3,076.00
20/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2262	2	2262	2	0.00
20/04/2023	2044 On 02-November-23			Bond Future	12.12	76.7532	12.1162	76.7532	0.00
20/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2081	2	2081	2	0.00
20/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2057	2	2057	2	0.00
20/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2105	2	2105	2	0.00
20/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5448	6	5448	6	0.00
20/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5528	6	5528	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
20/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5488	6	5488	6	0.00
20/04/2023	2044 On 01-February-24			Bond Future	12.22	74.0502	12.2169	74.0502	0.00
20/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4560	4	4560	4	0.00
20/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4528	4	4528	4	0.00
20/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4592	4	4592	4	0.00
20/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4169	4	4169	4	0.00
20/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4221	4	4221	4	0.00
20/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4195	4	4195	4	0.00
20/04/2023	2044 On 02-May-24			Bond Future	12.32	75.6649	12.3238	75.6649	0.00
20/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2989	3	2989	3	0.00
20/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2966	3	2966	3	0.00
20/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3012	3	3012	3	0.00
20/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6921	7	6921	7	0.00
20/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7000	7	7000	7	0.00
20/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6961	7	6961	7	0.00
20/04/2023	2046 On 04-May-23			Bond Future	111.73	112.7923	111.7278	112.7923	10,249.00
20/04/2023	2046 On 03-August-23			Bond Future	114.08	115.1675	114.0799	115.1675	13,069.00
20/04/2023	2046 On 02-November-23			Bond Future	114.42	115.5326	114.4215	115.5326	4,231.00
20/04/2023	2046 On 01-February-24			Bond Future	116.95	118.0849	116.9491	118.0849	0.00
20/04/2023	2046 On 02-May-24			Bond Future	117.35	118.5150	117.3542	118.5150	0.00
20/04/2023	2050 On 04-May-23			Bond Future	114.54	115.1533	114.5375	115.1533	9,844.00
20/04/2023	2050 On 03-August-23			Bond Future	114.73	115.3641	114.7348	115.3641	9,630.00
20/04/2023	2050 On 02-November-23			Bond Future	117.20	117.8473	117.2042	117.8473	3,146.00
20/04/2023	2050 On 01-February-24			Bond Future	117.52	118.1775	117.5201	118.1775	0.00
20/04/2023	2050 On 02-May-24			Bond Future	120.11	120.7819	120.1101	120.7819	0.00
20/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	AL37 On 04-May-23			Index Future	875.89	874.2910	875.8930	874.2910	0.00
20/04/2023	AL37 On 03-August-23			Index Future	894.12	892.4860	894.1170	892.4860	0.00
20/04/2023	AL37 On 02-November-23			Index Future	913.15	911.4840	913.1490	911.4840	0.00
20/04/2023	AL37 On 01-February-24			Index Future	933.11	931.4120	933.1130	931.4120	0.00
20/04/2023	AL37 On 02-May-24			Index Future	953.48	951.7420	953.4820	951.7420	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
20/04/2023	AL7T On 04-May-23			Index Future	1006.62	1003.9870	1006.6230	1003.9870	0.00
20/04/2023	AL7T On 03-August-23			Index Future	1027.57	1024.8800	1027.5660	1024.8800	0.00
20/04/2023	AL7T On 02-November-23			Index Future	1049.44	1046.6970	1049.4390	1046.6970	0.00
20/04/2023	AL7T On 01-February-24			Index Future	1072.38	1069.5810	1072.3830	1069.5810	0.00
20/04/2023	AL7T On 02-May-24			Index Future	1095.79	1092.9270	1095.7920	1092.9270	0.00
20/04/2023	ALBI On 04-May-23			Index Future	880.51	877.8700	880.5140	877.8700	81.00
20/04/2023	ALBI On 03-August-23			Index Future	898.83	896.1390	898.8340	896.1390	18.00
20/04/2023	ALBI On 02-November-23			Index Future	917.97	915.2150	917.9670	915.2150	0.00
20/04/2023	ALBI On 01-February-24			Index Future	938.04	935.2240	938.0360	935.2240	0.00
20/04/2023	ALBI On 02-May-24			Index Future	958.51	955.6380	958.5120	955.6380	0.00
20/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	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
20/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	ES33 On 04-May-23			Bond Future	12.12	74.0281	12.1167	74.0281	0.00
20/04/2023	ES33 On 03-August-23			Bond Future	12.25	75.5870	12.2524	75.5870	350.00
20/04/2023	ES33 On 02-November-23			Bond Future	12.39	73.4170	12.3906	73.4170	0.00
20/04/2023	ES33 On 01-February-24			Bond Future	12.53	75.0391	12.5300	75.0391	0.00
20/04/2023	ES33 On 02-May-24			Bond Future	12.67	72.8938	12.6750	72.8938	0.00
20/04/2023	ES42 On 04-May-23			Bond Future	12.57	70.8906	12.5655	70.8906	0.00
20/04/2023	ES42 On 03-August-23			Bond Future	12.69	72.3835	12.6941	72.3835	4,000.00
20/04/2023	ES42 On 02-November-23			Bond Future	12.82	69.6784	12.8245	69.6784	0.00
20/04/2023	ES42 On 01-February-24			Bond Future	12.95	71.2180	12.9497	71.2180	0.00
20/04/2023	ES42 On 02-May-24			Bond Future	13.08	68.5245	13.0840	68.5245	0.00
20/04/2023	GOVI On 04-May-23			GOVI	868.01	865.4020	868.0130	865.4020	119.00
20/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	151330	13	151330	13	0.00
20/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	151430	13	151430	13	0.00
20/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	151530	13	151530	13	0.00
20/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 03-August-23			GOVI	886.07	883.4120	886.0730	883.4120	795.00
20/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	488430	46	488430	46	0.00
20/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	488630	46	488630	46	0.00
20/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	488530	46	488530	46	0.00
20/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-November-23			GOVI	904.93	902.2170	904.9340	902.2170	0.00
20/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	191340	16	191340	16	0.00
20/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	191240	16	191240	16	0.00
20/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	191140	16	191140	16	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
20/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 01-February-24			GOVI	924.72	921.9420	924.7180	921.9420	0.00
20/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	447380	42	447380	42	0.00
20/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	447280	42	447280	42	0.00
20/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	447180	42	447180	42	0.00
20/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24			GOVI	944.90	942.0660	944.9040	942.0660	0.00
20/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	60660	9	60660	9	0.00
20/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	60760	9	60760	9	0.00
20/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	60860	9	60860	9	0.00
20/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2023	IGOV On 04-May-23			Index Future	325.14	326.2740	325.1380	326.2740	289.00
20/04/2023	IGOV On 03-August-23			Index Future	331.98	333.1450	331.9840	333.1450	624.00
20/04/2023	IGOV On 02-November-23			Index Future	339.13	340.3160	339.1290	340.3160	16.00
20/04/2023	IGOV On 01-February-24			Index Future	346.62	347.8330	346.6200	347.8330	0.00
20/04/2023	IGOV On 02-May-24			Index Future	354.26	355.5010	354.2620	355.5010	0.00
20/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/04/2023	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
20/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.07	91.9300	8.0650	91.9300	0.00
20/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.37	91.6250	8.3650	91.6250	0.00
20/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.42	91.5800	8.4200	91.5800	0.00
20/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
20/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.56	91.4450	8.5550	91.4450	0.00
20/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.56	91.6850	8.5600	91.6850	0.00
20/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.5000	8.5100	91.5000	0.00
20/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6500	8.3300	91.6500	0.00
20/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.16	91.8100	8.1600	91.8100	0.00
20/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.13	91.8550	8.1250	91.8550	0.00
20/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.98	91.9800	7.9800	91.9800	0.00
20/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.98	91.9750	7.9750	91.9750	0.00
20/04/2023	R035 On 04-May-23			Bond Future	11.31	85.7541	11.3120	85.7541	27,631.00
20/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
20/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	1	0	1	0	491.00
20/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	573	1	573	1	0.00
20/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2824	3	2824	3	0.00
20/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3173	3	3173	3	0.00
20/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9764	10	9764	10	0.00
20/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6205	6	6205	6	0.00
20/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	527	0	527	0	0.00
20/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	550	0	550	0	0.00
20/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	10	0	10	0	388.00
20/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	259	0	259	0	770.00
20/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	463	0	463	0	491.00
20/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	6	0	6	0	770.00
20/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4515	5	4515	5	0.00
20/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1772	2	1772	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
20/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4213	4	4213	4	0.00
20/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1100	1	1100	1	0.00
20/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	2	0	2	0	388.00
20/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
20/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	73	0	73	0	770.00
20/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1170	1	1170	1	0.00
20/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1135	1	1135	1	0.00
20/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	105	0	105	0	1,035.00
20/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1278	1	1278	1	0.00
20/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5313	6	5313	6	0.00
20/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8954	9	8954	9	0.00
20/04/2023	R035 On 03-August-23			Bond Future	11.42	87.5388	11.4156	87.5388	50,696.00
20/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4360	4	4360	4	0.00
20/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4398	4	4398	4	0.00
20/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4436	4	4436	4	0.00
20/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1252	1	1252	1	0.00
20/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1267	1	1267	1	0.00
20/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1282	1	1282	1	0.00
20/04/2023	R035 On 02-November-23			Bond Future	11.52	84.8943	11.5210	84.8943	99,908.00
20/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2933	3	2933	3	0.00
20/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1146	1	1146	1	400.00
20/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7947	8	7947	8	0.00
20/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2877	3	2877	3	0.00
20/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2905	3	2905	3	0.00
20/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2126	2	2126	2	400.00
20/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3463	4	3463	4	0.00
20/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3490	4	3490	4	0.00
20/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1069	1	1069	1	400.00
20/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6312	6	6312	6	0.00
20/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4371	5	4371	5	0.00
20/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3436	4	3436	4	0.00
20/04/2023	R035 On 01-February-24			Bond Future	11.63	86.7507	11.6261	86.7507	0.00
20/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10267	10	10267	10	0.00



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20/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5592	5	5592	5	0.00
20/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5659	6	5659	6	0.00
20/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2523	2	2523	2	400.00
20/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5625	5	5625	5	0.00
20/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1536	1	1536	1	400.00
20/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7220	7	7220	7	0.00
20/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5317	5	5317	5	0.00
20/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2659	3	2659	3	0.00
20/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2677	3	2677	3	0.00
20/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2642	3	2642	3	0.00
20/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1148	1	1148	1	400.00
20/04/2023	R035 On 02-May-24			Bond Future	11.73	84.1317	11.7288	84.1317	0.00
20/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2970	3	2970	3	0.00
20/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2924	3	2924	3	0.00
20/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2947	3	2947	3	0.00
20/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5816	6	5816	6	0.00
20/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5848	6	5848	6	0.00
20/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5783	6	5783	6	0.00
20/04/2023	R186 On 04-May-23			Bond Future	8.76	109.1306	8.7584	109.1306	39,090.00
20/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	57	0	57	0	200.00
20/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	575	1	575	1	0.00
20/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	594	1	594	1	0.00
20/04/2023	R186 On 04-May-23		Call	Bond Future	9292	9	9292	9	0.00
20/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	613	1	613	1	0.00
20/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	368	0	368	0	0.00
20/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	356	0	356	0	0.00
20/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	381	0	381	0	0.00
20/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1320	1	1320	1	200.00
20/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
20/04/2023	R186 On 03-August-23			Bond Future	8.79	106.0943	8.7870	106.0943	69,018.00
20/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3091	3	3091	3	0.00
20/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3043	3	3043	3	0.00
20/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3067	3	3067	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
20/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	301	0	301	0	0.00
20/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	305	0	305	0	0.00
20/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	296	0	296	0	0.00
20/04/2023	R186 On 02-November-23			Bond Future	8.80	108.3529	8.7995	108.3529	16,492.00
20/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4671	5	4671	5	0.00
20/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2462	2	2462	2	0.00
20/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2443	2	2443	2	0.00
20/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2481	2	2481	2	0.00
20/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2018	2	2018	2	1,715.00
20/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	843	1	843	1	0.00
20/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	858	1	858	1	0.00
20/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	850	1	850	1	0.00
20/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1058	1	1058	1	0.00
20/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	323	0	323	0	1,715.00
20/04/2023	R186 On 01-February-24			Bond Future	8.79	105.4130	8.7903	105.4130	0.00
20/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2800	3	2800	3	0.00
20/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2764	3	2764	3	0.00
20/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2782	3	2782	3	0.00
20/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	954	1	954	1	0.00
20/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	967	1	967	1	0.00
20/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	960	1	960	1	0.00
20/04/2023	R186 On 02-May-24			Bond Future	8.78	107.7123	8.7816	107.7123	0.00
20/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	765	1	765	1	0.00
20/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	774	1	774	1	0.00
20/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	783	1	783	1	0.00
20/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2623	3	2623	3	0.00
20/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2638	3	2638	3	0.00
20/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2653	3	2653	3	0.00
20/04/2023	R197 On 04-May-23			Bond Future	336.10	335.8552	336.0989	335.8552	309.00
20/04/2023	R197 On 03-August-23			Bond Future	334.06	333.8152	334.0624	333.8152	0.00
20/04/2023	R197 On 02-November-23			Bond Future	341.25	341.0004	341.2527	341.0004	0.00
20/04/2023	R202 On 04-May-23			Bond Future	250.82	251.8236	250.8248	251.8236	4,492.00
20/04/2023	R202 On 03-August-23			Bond Future	251.27	252.2864	251.2654	252.2864	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
20/04/2023	R202 On 02-November-23			Bond Future	256.67	257.7166	256.6735	257.7166	0.00
20/04/2023	R202 On 01-February-24			Bond Future	257.32	258.3869	257.3203	258.3869	0.00
20/04/2023	R202 On 02-May-24			Bond Future	262.99	264.0815	262.9916	264.0815	0.00
20/04/2023	R209 On 04-May-23			Bond Future	11.36	66.2332	11.3605	66.2332	19,145.00
20/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	131	0	131	0	1,250.00
20/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1127	1	1127	1	2,250.00
20/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5369	5	5369	5	0.00
20/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	243	0	243	0	0.00
20/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
20/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	2	0	2	0	4,500.00
20/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	219	0	219	0	0.00
20/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	231	0	231	0	0.00
20/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1551	2	1551	2	0.00
20/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1591	2	1591	2	0.00
20/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4507	5	4507	5	0.00
20/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	435	1	435	1	0.00
20/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7321	8	7321	8	0.00
20/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1512	2	1512	2	0.00
20/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	2	0	2	0	9,750.00
20/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1968	2	1968	2	8,250.00
20/04/2023	R209 On 03-August-23			Bond Future	11.46	67.6116	11.4551	67.6116	11,687.00
20/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3599	3	3599	3	0.00
20/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	648	1	648	1	1,800.00
20/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3534	3	3534	3	0.00
20/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3566	3	3566	3	0.00
20/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	131	0	131	0	1,800.00
20/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7881	8	7881	8	0.00
20/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1221	1	1221	1	0.00
20/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4521	5	4521	5	0.00
20/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1250	1	1250	1	0.00
20/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1236	1	1236	1	0.00
20/04/2023	R209 On 02-November-23			Bond Future	11.55	65.8980	11.5478	65.8980	0.00
20/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2326	2	2326	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
20/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2278	2	2278	2	0.00
20/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2302	2	2302	2	0.00
20/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3323	3	3323	3	0.00
20/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3349	4	3349	4	0.00
20/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3297	3	3297	3	0.00
20/04/2023	R209 On 01-February-24			Bond Future	11.64	67.3391	11.6363	67.3391	0.00
20/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4734	5	4734	5	0.00
20/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4763	5	4763	5	0.00
20/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4793	5	4793	5	0.00
20/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2438	3	2438	3	0.00
20/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2455	3	2455	3	0.00
20/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2471	3	2471	3	0.00
20/04/2023	R209 On 02-May-24			Bond Future	11.73	65.6553	11.7301	65.6553	0.00
20/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2625	3	2625	3	0.00
20/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2584	2	2584	2	0.00
20/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2605	2	2605	2	0.00
20/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5277	5	5277	5	0.00
20/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5307	5	5307	5	0.00
20/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5248	5	5248	5	0.00
20/04/2023	R210 On 04-May-23			Bond Future	223.66	224.2505	223.6558	224.2505	132.00
20/04/2023	R210 On 03-August-23			Bond Future	228.36	228.9729	228.3646	228.9729	371.00
20/04/2023	R210 On 02-November-23			Bond Future	230.08	230.6969	230.0753	230.6969	0.00
20/04/2023	R210 On 01-February-24			Bond Future	235.16	235.7933	235.1578	235.7933	0.00
20/04/2023	R210 On 02-May-24			Bond Future	237.05	237.6973	237.0476	237.6973	0.00
20/04/2023	R213 On 04-May-23			Bond Future	10.49	82.7759	10.4950	82.7759	9,257.00
20/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1386	1	1386	1	0.00
20/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1420	1	1420	1	0.00
20/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1455	1	1455	1	0.00
20/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	290	0	290	0	0.00
20/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	300	0	300	0	0.00
20/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	311	0	311	0	0.00
20/04/2023	R213 On 03-August-23			Bond Future	10.58	84.4985	10.5834	84.4985	27,135.00
20/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4941	5	4941	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
20/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4977	5	4977	5	0.00
20/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5012	5	5012	5	0.00
20/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	476	1	476	1	0.00
20/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	469	1	469	1	0.00
20/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	482	1	482	1	0.00
20/04/2023	R213 On 02-November-23			Bond Future	10.67	82.7417	10.6741	82.7417	0.00
20/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3623	3	3623	3	0.00
20/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3651	4	3651	4	0.00
20/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3679	4	3679	4	0.00
20/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1708	2	1708	2	0.00
20/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1723	2	1723	2	0.00
20/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1737	2	1737	2	0.00
20/04/2023	R213 On 01-February-24			Bond Future	10.76	84.5510	10.7635	84.5510	0.00
20/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5462	5	5462	5	0.00
20/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5403	5	5403	5	0.00
20/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5433	5	5433	5	0.00
20/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1506	2	1506	2	0.00
20/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1516	2	1516	2	0.00
20/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1495	2	1495	2	0.00
20/04/2023	R213 On 02-May-24			Bond Future	10.85	82.8373	10.8510	82.8373	0.00
20/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2014	2	2014	2	0.00
20/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2032	2	2032	2	0.00
20/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2050	2	2050	2	0.00
20/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4388	5	4388	5	0.00
20/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4413	5	4413	5	0.00
20/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4439	5	4439	5	0.00
20/04/2023	R214 On 04-May-23			Bond Future	11.71	62.3208	11.7106	62.3208	11,585.00
20/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	178	0	178	0	0.00
20/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	159	0	159	0	0.00
20/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	168	0	168	0	0.00
20/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1946	2	1946	2	0.00
20/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1990	2	1990	2	0.00
20/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1902	2	1902	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
20/04/2023	R214 On 03-August-23			Bond Future	11.81	63.6177	11.8061	63.6177	16,532.00
20/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3236	3	3236	3	0.00
20/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3173	3	3173	3	0.00
20/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3205	3	3205	3	0.00
20/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1510	2	1510	2	0.00
20/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1527	2	1527	2	0.00
20/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1494	2	1494	2	0.00
20/04/2023	R214 On 02-November-23			Bond Future	11.90	61.6704	11.9025	61.6704	0.00
20/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1911	2	1911	2	0.00
20/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1953	2	1953	2	0.00
20/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1932	2	1932	2	0.00
20/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4195	4	4195	4	0.00
20/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4227	4	4227	4	0.00
20/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4164	4	4164	4	0.00
20/04/2023	R214 On 01-February-24			Bond Future	12.00	63.0190	11.9981	63.0190	0.00
20/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4005	4	4005	4	0.00
20/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4032	4	4032	4	0.00
20/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4060	4	4060	4	0.00
20/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3273	3	3273	3	0.00
20/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3294	3	3294	3	0.00
20/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3314	3	3314	3	0.00
20/04/2023	R214 On 02-May-24			Bond Future	12.09	61.0896	12.0908	61.0896	0.00
20/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2654	3	2654	3	0.00
20/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2634	3	2634	3	0.00
20/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2614	3	2614	3	0.00
20/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5797	6	5797	6	0.00
20/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5765	6	5765	6	0.00
20/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5732	6	5732	6	0.00
20/04/2023	R248 On 04-May-23			Bond Future	11.85	76.6198	11.8513	76.6198	28,317.00
20/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	74	0	74	0	0.00
20/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	69	0	69	0	0.00
20/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
20/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	11	0	11	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
20/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	79	0	79	0	0.00
20/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3318	4	3318	4	0.00
20/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10085	10	10085	10	0.00
20/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3442	4	3442	4	0.00
20/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3380	4	3380	4	0.00
20/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4957	5	4957	5	0.00
20/04/2023	R248 On 03-August-23			Bond Future	11.95	78.2143	11.9519	78.2143	235,718.00
20/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3310	3	3310	3	0.00
20/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3275	3	3275	3	0.00
20/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3345	3	3345	3	0.00
20/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2387	3	2387	3	0.00
20/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2437	3	2437	3	0.00
20/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2412	3	2412	3	0.00
20/04/2023	R248 On 02-November-23			Bond Future	12.05	75.4348	12.0534	75.4348	11,069.00
20/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2117	2	2117	2	0.00
20/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2093	2	2093	2	0.00
20/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2070	2	2070	2	0.00
20/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5663	6	5663	6	0.00
20/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5747	6	5747	6	0.00
20/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5704	6	5704	6	0.00
20/04/2023	R248 On 01-February-24			Bond Future	12.15	77.0844	12.1545	77.0844	0.00
20/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4491	4	4491	4	0.00
20/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4459	4	4459	4	0.00
20/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4428	4	4428	4	0.00
20/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4514	5	4514	5	0.00
20/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4486	5	4486	5	0.00
20/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4458	5	4458	5	0.00
20/04/2023	R248 On 02-May-24			Bond Future	12.25	74.3181	12.2525	74.3181	13,000.00
20/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2808	3	2808	3	0.00
20/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2785	3	2785	3	0.00
20/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2762	3	2762	3	0.00
20/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7598	8	7598	8	0.00
20/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7684	8	7684	8	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
20/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7641	8	7641	8	0.00