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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
13/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	2025 On 04-May-23			Bond Future	168.62	168.6507	168.6244	168.6507	5,293.00
13/04/2023	2025 On 03-August-23			Bond Future	170.41	170.4420	170.4145	170.4420	5,108.00
13/04/2023	2025 On 02-November-23			Bond Future	174.07	174.0971	174.0689	174.0971	0.00
13/04/2023	2025 On 01-February-24			Bond Future	176.03	176.0636	176.0349	176.0636	0.00
13/04/2023	2025 On 02-May-24			Bond Future	179.79	179.8151	179.7862	179.8151	0.00
13/04/2023	2029 On 04-May-23			Bond Future	122.02	122.1747	122.0227	122.1747	2,027.00
13/04/2023	2029 On 03-August-23			Bond Future	124.58	124.7343	124.5787	124.7343	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
13/04/2023	2029 On 02-November-23			Bond Future	125.92	126.0826	125.9236	126.0826	0.00
13/04/2023	2029 On 01-February-24			Bond Future	128.64	128.8016	128.6392	128.8016	0.00
13/04/2023	2029 On 02-May-24			Bond Future	130.02	130.1850	130.0194	130.1850	0.00
13/04/2023	2030 On 04-May-23			Bond Future	9.88	92.9113	9.8757	92.9113	32,545.00
13/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	255	0	255	0	150.00
13/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	9217	9	9217	9	0.00
13/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	11021	11	11021	11	0.00
13/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11291	11	11291	11	0.00
13/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3525	3	3525	3	350.00
13/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7527	7	7527	7	0.00
13/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	3082	3	3082	3	0.00
13/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	1	0	1	0	388.00
13/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	387	0	387	0	479.00
13/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6378	6	6378	6	0.00
13/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	3002	3	3002	3	0.00
13/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	3042	3	3042	3	0.00
13/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	595	1	595	1	388.00
13/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1155	1	1155	1	1,080.00
13/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2611	2	2611	2	479.00
13/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	174	0	174	0	0.00
13/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	592	1	592	1	0.00
13/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1032	1	1032	1	0.00
13/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	123	0	123	0	0.00
13/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	127	0	127	0	0.00
13/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	7	0	7	0	150.00
13/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1330	1	1330	1	0.00
13/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	3957	4	3957	4	0.00
13/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1615	2	1615	2	0.00
13/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	119	0	119	0	0.00
13/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	3	0	3	0	388.00
13/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	84	0	84	0	0.00
13/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
13/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

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13/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
13/04/2023	2030 On 03-August-23			Bond Future	9.96	90.8277	9.9552	90.8277	71,680.00
13/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6257	6	6257	6	0.00
13/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10790	11	10790	11	0.00
13/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11893	12	11893	12	0.00
13/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	6221	6	6221	6	0.00
13/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	6185	6	6185	6	0.00
13/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	3028	3	3028	3	1,012.00
13/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3800	4	3800	4	350.00
13/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	796	1	796	1	0.00
13/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	319	0	319	0	0.00
13/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	310	0	310	0	0.00
13/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	18	0	18	0	350.00
13/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	35	0	35	0	1,012.00
13/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1090	1	1090	1	0.00
13/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	315	0	315	0	0.00
13/04/2023	2030 On 02-November-23			Bond Future	10.02	92.7543	10.0210	92.7543	0.00
13/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6958	7	6958	7	0.00
13/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4547	4	4547	4	0.00
13/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4487	4	4487	4	0.00
13/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4517	4	4517	4	0.00
13/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1505	1	1505	1	800.00
13/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2514	2	2514	2	800.00
13/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2304	2	2304	2	0.00
13/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3464	4	3464	4	0.00
13/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1211	1	1211	1	0.00
13/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1222	1	1222	1	0.00
13/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1200	1	1200	1	0.00
13/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	610	1	610	1	800.00
13/04/2023	2030 On 01-February-24			Bond Future	10.09	90.7276	10.0912	90.7276	0.00
13/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	6188	6	6188	6	0.00
13/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8511	8	8511	8	0.00
13/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2697	3	2697	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
13/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	6036	6	6036	6	0.00
13/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	6158	6	6158	6	0.00
13/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1717	2	1717	2	400.00
13/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6219	6	6219	6	0.00
13/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2396	2	2396	2	1,360.00
13/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3068	3	3068	3	0.00
13/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1098	1	1098	1	0.00
13/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	629	1	629	1	400.00
13/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	3914	4	3914	4	0.00
13/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1114	1	1114	1	0.00
13/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1147	1	1147	1	1,360.00
13/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2786	3	2786	3	0.00
13/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1106	1	1106	1	0.00
13/04/2023	2030 On 02-May-24			Bond Future	10.18	92.6385	10.1783	92.6385	0.00
13/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2244	2	2244	2	0.00
13/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2206	2	2206	2	0.00
13/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2225	2	2225	2	0.00
13/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3678	4	3678	4	0.00
13/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3700	4	3700	4	0.00
13/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3656	4	3656	4	0.00
13/04/2023	2032 On 04-May-23			Bond Future	10.57	87.4666	10.5726	87.4666	102,676.00
13/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	6	0	6	0	6,500.00
13/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	49	0	49	0	730.00
13/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2443	2	2443	2	0.00
13/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1916	2	1916	2	0.00
13/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1955	2	1955	2	0.00
13/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	300	0	300	0	500.00
13/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	1039	1	1039	1	400.00
13/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	783	1	783	1	730.00
13/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	3	0	3	0	500.00
13/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	4080	4	4080	4	400.00
13/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	13255	13	13255	13	0.00
13/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1994	2	1994	2	0.00

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13/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2696	3	2696	3	0.00
13/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1263	1	1263	1	0.00
13/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	223	0	223	0	730.00
13/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	373	0	373	0	0.00
13/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
13/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	3852	4	3852	4	0.00
13/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1004	1	1004	1	0.00
13/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	795	1	795	1	0.00
13/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	1725	2	1725	2	0.00
13/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	384	0	384	0	0.00
13/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	395	0	395	0	0.00
13/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	268	0	268	0	13,000.00
13/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	659	1	659	1	500.00
13/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	2915	3	2915	3	0.00
13/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	82	0	82	0	0.00
13/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	4123	4	4123	4	0.00
13/04/2023	2032 On 03-August-23			Bond Future	10.66	89.2776	10.6632	89.2776	77,035.00
13/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5898	6	5898	6	0.00
13/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5937	6	5937	6	0.00
13/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5976	6	5976	6	0.00
13/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6486	6	6486	6	5,000.00
13/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	389	0	389	0	1,500.00
13/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1351	1	1351	1	1,500.00
13/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3214	3	3214	3	0.00
13/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	5993	6	5993	6	0.00
13/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	516	1	516	1	0.00
13/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	606	1	606	1	0.00
13/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	614	1	614	1	0.00
13/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	622	1	622	1	0.00
13/04/2023	2032 On 02-November-23			Bond Future	10.75	87.0095	10.7510	87.0095	0.00
13/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4372	4	4372	4	0.00
13/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4341	4	4341	4	0.00
13/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4403	4	4403	4	0.00

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13/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	6631	6	6631	6	0.00
13/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1184	1	1184	1	0.00
13/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2028	2	2028	2	0.00
13/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2061	2	2061	2	0.00
13/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2045	2	2045	2	0.00
13/04/2023	2032 On 01-February-24			Bond Future	10.84	88.8658	10.8417	88.8658	0.00
13/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6396	6	6396	6	0.00
13/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	9061	9	9061	9	0.00
13/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	3151	3	3151	3	1,200.00
13/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6363	6	6363	6	0.00
13/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6330	6	6330	6	0.00
13/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1595	2	1595	2	1,200.00
13/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5739	6	5739	6	0.00
13/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1721	2	1721	2	0.00
13/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1709	2	1709	2	0.00
13/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3548	4	3548	4	0.00
13/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	998	1	998	1	1,200.00
13/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1697	2	1697	2	0.00
13/04/2023	2032 On 02-May-24			Bond Future	10.94	86.5778	10.9439	86.5778	0.00
13/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2680	3	2680	3	0.00
13/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2701	3	2701	3	0.00
13/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2724	3	2724	3	0.00
13/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4559	5	4559	5	0.00
13/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4585	5	4585	5	0.00
13/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4612	5	4612	5	0.00
13/04/2023	2033 On 04-May-23			Bond Future	116.34	116.3523	116.3373	116.3523	986.00
13/04/2023	2033 On 03-August-23			Bond Future	118.77	118.7899	118.7742	118.7899	6,988.00
13/04/2023	2033 On 02-November-23			Bond Future	119.90	119.9197	119.9035	119.9197	0.00
13/04/2023	2033 On 01-February-24			Bond Future	122.49	122.5058	122.4894	122.5058	0.00
13/04/2023	2033 On 02-May-24			Bond Future	123.64	123.6601	123.6436	123.6601	0.00
13/04/2023	2037 On 04-May-23			Bond Future	11.48	81.3792	11.4768	81.3792	38,483.00
13/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	203	0	203	0	400.00
13/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	2170	2	2170	2	400.00

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13/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	657	0	657	0	0.00
13/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	11612	11	11612	11	0.00
13/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	136	0	136	0	703.00
13/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	614	0	614	0	0.00
13/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2878	2	2878	2	0.00
13/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	635	0	635	0	0.00
13/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1609	2	1609	2	0.00
13/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
13/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1647	2	1647	2	0.00
13/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3273	4	3273	4	0.00
13/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	2852	3	2852	3	0.00
13/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1573	2	1573	2	0.00
13/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	443	1	443	1	0.00
13/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	261	0	261	0	703.00
13/04/2023	2037 On 03-August-23			Bond Future	11.59	78.8064	11.5867	78.8064	113,292.00
13/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	4612	4	4612	4	0.00
13/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	357	0	357	0	1,800.00
13/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1253	1	1253	1	1,800.00
13/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	4575	4	4575	4	0.00
13/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	4537	4	4537	4	0.00
13/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1587	2	1587	2	0.00
13/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1571	2	1571	2	0.00
13/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4696	5	4696	5	0.00
13/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8198	9	8198	9	0.00
13/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1554	2	1554	2	0.00
13/04/2023	2037 On 02-November-23			Bond Future	11.69	80.4780	11.6859	80.4780	0.00
13/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	3293	3	3293	3	0.00
13/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3321	3	3321	3	0.00
13/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3350	3	3350	3	0.00
13/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4059	4	4059	4	0.00
13/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4031	4	4031	4	0.00
13/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4003	4	4003	4	0.00
13/04/2023	2037 On 01-February-24			Bond Future	11.79	77.9390	11.7905	77.9390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5797	5	5797	5	0.00
13/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5830	5	5830	5	0.00
13/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5864	5	5864	5	0.00
13/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	2973	3	2973	3	0.00
13/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	2992	3	2992	3	0.00
13/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3010	3	3010	3	0.00
13/04/2023	2037 On 02-May-24			Bond Future	11.91	79.5798	11.9059	79.5798	0.00
13/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3296	3	3296	3	0.00
13/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3345	3	3345	3	0.00
13/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3320	3	3320	3	0.00
13/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	5902	6	5902	6	0.00
13/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	5934	6	5934	6	0.00
13/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	5870	6	5870	6	0.00
13/04/2023	2038 On 04-May-23			Bond Future	129.35	129.2855	129.3462	129.2855	2,894.00
13/04/2023	2038 On 03-August-23			Bond Future	130.10	130.0343	130.0958	130.0343	2,175.00
13/04/2023	2038 On 02-November-23			Bond Future	132.89	132.8228	132.8856	132.8228	0.00
13/04/2023	2038 On 01-February-24			Bond Future	133.74	133.6757	133.7400	133.6757	0.00
13/04/2023	2038 On 02-May-24			Bond Future	136.59	136.5234	136.5894	136.5234	0.00
13/04/2023	2040 On 04-May-23			Bond Future	11.71	82.0431	11.7072	82.0431	38,184.00
13/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
13/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	8	0	8	0	486.00
13/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	32	0	32	0	388.00
13/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	9666	9	9666	9	0.00
13/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	555	0	555	0	486.00
13/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	2487	2	2487	2	0.00
13/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	65	0	65	0	684.00
13/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	442	0	442	0	0.00
13/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	425	0	425	0	0.00
13/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	460	0	460	0	0.00
13/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	6210	6	6210	6	0.00
13/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	30	0	30	0	388.00
13/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	2	0	2	0	486.00
13/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2189	3	2189	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	426	1	426	1	684.00
13/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	6371	7	6371	7	0.00
13/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2282	3	2282	3	0.00
13/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2235	3	2235	3	0.00
13/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	4394	5	4394	5	0.00
13/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	1968	2	1968	2	0.00
13/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5098	6	5098	6	0.00
13/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	10365	11	10365	11	0.00
13/04/2023	2040 On 03-August-23			Bond Future	11.82	79.2336	11.8194	79.2336	110,837.00
13/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	4330	4	4330	4	0.00
13/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	4292	4	4292	4	0.00
13/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	4368	4	4368	4	0.00
13/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1950	2	1950	2	0.00
13/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	1990	2	1990	2	0.00
13/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	1970	2	1970	2	0.00
13/04/2023	2040 On 02-November-23			Bond Future	11.92	80.9143	11.9209	80.9143	29.00
13/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	3014	3	3014	3	0.00
13/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2986	3	2986	3	0.00
13/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2958	3	2958	3	0.00
13/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5025	5	5025	5	0.00
13/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4957	5	4957	5	0.00
13/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	4991	5	4991	5	0.00
13/04/2023	2040 On 01-February-24			Bond Future	12.03	78.1343	12.0279	78.1343	11.00
13/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	5537	5	5537	5	0.00
13/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5470	5	5470	5	0.00
13/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	5504	5	5504	5	0.00
13/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3711	4	3711	4	0.00
13/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3734	4	3734	4	0.00
13/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3688	4	3688	4	0.00
13/04/2023	2040 On 02-May-24			Bond Future	12.14	79.7790	12.1447	79.7790	0.00
13/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3470	3	3470	3	0.00
13/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3445	3	3445	3	0.00
13/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3419	3	3419	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6580	7	6580	7	0.00
13/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6651	7	6651	7	0.00
13/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6616	7	6616	7	0.00
13/04/2023	2044 On 04-May-23			Bond Future	11.79	78.3476	11.7914	78.3476	56,835.00
13/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	347	0	347	0	0.00
13/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	1053	1	1053	1	0.00
13/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1944	2	1944	2	0.00
13/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	3063	3	3063	3	0.00
13/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	333	0	333	0	0.00
13/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	319	0	319	0	0.00
13/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	2738	3	2738	3	0.00
13/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	2686	3	2686	3	0.00
13/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1309	2	1309	2	4,423.00
13/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	314	0	314	0	1,798.00
13/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	672	1	672	1	4,423.00
13/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	2636	3	2636	3	0.00
13/04/2023	2044 On 03-August-23			Bond Future	11.90	75.5868	11.9001	75.5868	31,804.00
13/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3937	4	3937	4	0.00
13/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	2545	2	2545	2	0.00
13/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3901	4	3901	4	0.00
13/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	3342	3	3342	3	0.00
13/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	3865	4	3865	4	0.00
13/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2371	3	2371	3	0.00
13/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2739	3	2739	3	4,754.00
13/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2348	3	2348	3	0.00
13/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3467	4	3467	4	3,076.00
13/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2325	3	2325	3	0.00
13/04/2023	2044 On 02-November-23			Bond Future	12.00	77.1902	11.9985	77.1902	0.00
13/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2719	2	2719	2	0.00
13/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2693	2	2693	2	0.00
13/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2746	3	2746	3	0.00
13/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5389	6	5389	6	0.00
13/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5463	6	5463	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5426	6	5426	6	0.00
13/04/2023	2044 On 01-February-24			Bond Future	12.10	74.4558	12.1018	74.4558	0.00
13/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	5225	5	5225	5	0.00
13/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	5192	5	5192	5	0.00
13/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	5258	5	5258	5	0.00
13/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4160	4	4160	4	0.00
13/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4210	5	4210	5	0.00
13/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4185	4	4185	4	0.00
13/04/2023	2044 On 02-May-24			Bond Future	12.21	76.0230	12.2141	76.0230	0.00
13/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3631	3	3631	3	0.00
13/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3605	3	3605	3	0.00
13/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3656	3	3656	3	0.00
13/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6933	7	6933	7	0.00
13/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7007	7	7007	7	0.00
13/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6970	7	6970	7	0.00
13/04/2023	2046 On 04-May-23			Bond Future	113.78	113.6107	113.7775	113.6107	12,310.00
13/04/2023	2046 On 03-August-23			Bond Future	116.16	115.9909	116.1610	115.9909	10,709.00
13/04/2023	2046 On 02-November-23			Bond Future	116.57	116.3938	116.5674	116.3938	0.00
13/04/2023	2046 On 01-February-24			Bond Future	119.08	118.9037	119.0811	118.9037	0.00
13/04/2023	2046 On 02-May-24			Bond Future	119.48	119.2978	119.4792	119.2978	0.00
13/04/2023	2050 On 04-May-23			Bond Future	116.46	116.0622	116.4558	116.0622	9,844.00
13/04/2023	2050 On 03-August-23			Bond Future	116.71	116.3110	116.7125	116.3110	9,630.00
13/04/2023	2050 On 02-November-23			Bond Future	119.22	118.8054	119.2153	118.8054	0.00
13/04/2023	2050 On 01-February-24			Bond Future	119.55	119.1275	119.5466	119.1275	0.00
13/04/2023	2050 On 02-May-24			Bond Future	122.09	121.6653	122.0935	121.6653	0.00
13/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	AL37 On 04-May-23			Index Future	883.08	882.5290	883.0820	882.5290	0.00
13/04/2023	AL37 On 03-August-23			Index Future	901.36	900.8020	901.3620	900.8020	0.00
13/04/2023	AL37 On 02-November-23			Index Future	920.48	919.9050	920.4770	919.9050	0.00
13/04/2023	AL37 On 01-February-24			Index Future	940.12	939.5360	940.1210	939.5360	0.00
13/04/2023	AL37 On 02-May-24			Index Future	959.96	959.3600	959.9600	959.3600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	AL7T On 04-May-23			Index Future	1016.67	1012.3040	1016.6690	1012.3040	0.00
13/04/2023	AL7T On 03-August-23			Index Future	1037.71	1033.2630	1037.7140	1033.2630	0.00
13/04/2023	AL7T On 02-November-23			Index Future	1059.72	1055.1760	1059.7210	1055.1760	0.00
13/04/2023	AL7T On 01-February-24			Index Future	1082.34	1077.6930	1082.3360	1077.6930	0.00
13/04/2023	AL7T On 02-May-24			Index Future	1105.18	1100.4320	1105.1760	1100.4320	0.00
13/04/2023	ALBI On 04-May-23			Index Future	888.34	884.4200	888.3440	884.4200	99.00
13/04/2023	ALBI On 03-August-23			Index Future	906.73	902.7320	906.7330	902.7320	17.00
13/04/2023	ALBI On 02-November-23			Index Future	925.96	921.8760	925.9620	921.8760	0.00
13/04/2023	ALBI On 01-February-24			Index Future	945.72	941.5490	945.7230	941.5490	0.00
13/04/2023	ALBI On 02-May-24			Index Future	965.68	961.4160	965.6800	961.4160	0.00
13/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	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
13/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2023	ES33 On 04-May-23			Bond Future	11.99	74.4018	11.9865	74.4018	0.00
13/04/2023	ES33 On 03-August-23			Bond Future	12.12	75.9606	12.1185	75.9606	350.00
13/04/2023	ES33 On 02-November-23			Bond Future	12.25	73.7928	12.2523	73.7928	0.00
13/04/2023	ES33 On 01-February-24			Bond Future	12.39	75.3838	12.3946	75.3838	0.00
13/04/2023	ES33 On 02-May-24			Bond Future	12.55	73.1914	12.5462	73.1914	0.00
13/04/2023	ES42 On 04-May-23			Bond Future	12.44	71.2693	12.4450	71.2693	0.00
13/04/2023	ES42 On 03-August-23			Bond Future	12.57	72.7624	12.5704	72.7624	4,000.00
13/04/2023	ES42 On 02-November-23			Bond Future	12.70	70.0597	12.6969	70.0597	0.00
13/04/2023	ES42 On 01-February-24			Bond Future	12.82	71.5700	12.8245	71.5700	0.00
13/04/2023	ES42 On 02-May-24			Bond Future	12.96	68.8314	12.9641	68.8314	0.00
13/04/2023	GOVI On 04-May-23			GOVI	875.78	871.9340	875.7760	871.9340	262.00
13/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	228960	19	228960	19	0.00
13/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	229060	19	229060	19	0.00
13/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	229160	19	229160	19	0.00
13/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 03-August-23			GOVI	893.91	889.9870	893.9050	889.9870	575.00
13/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	566750	53	566750	53	0.00
13/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	566950	53	566950	53	0.00
13/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	566850	53	566850	53	0.00
13/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 02-November-23			GOVI	912.86	908.8610	912.8620	908.8610	0.00
13/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	270620	23	270620	23	0.00
13/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	270520	23	270520	23	0.00
13/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	270420	23	270420	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 01-February-24			GOVI	932.34	928.2560	932.3430	928.2560	0.00
13/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	523630	48	523630	48	0.00
13/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	523530	48	523530	48	0.00
13/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	523430	48	523430	48	0.00
13/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/04/2023	GOVI On 02-May-24			GOVI	952.02	947.8420	952.0170	947.8420	0.00
13/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	10470	0	10470	0	0.00
13/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	10370	0	10370	0	0.00
13/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	10270	0	10270	0	0.00
13/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	3	0	3	0.00
13/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	3	0	3	0.00
13/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	3	0	3	0.00
13/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2023	IGOV On 04-May-23			Index Future	327.88	327.6150	327.8780	327.6150	654.00
13/04/2023	IGOV On 03-August-23			Index Future	334.75	334.4790	334.7460	334.4790	0.00
13/04/2023	IGOV On 02-November-23			Index Future	341.92	341.6510	341.9240	341.6510	0.00
13/04/2023	IGOV On 01-February-24			Index Future	349.30	349.0190	349.2990	349.0190	0.00
13/04/2023	IGOV On 02-May-24			Index Future	356.75	356.4590	356.7450	356.4590	0.00
13/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/04/2023	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
13/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.97	92.0300	7.9650	92.0300	0.00
13/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.02	91.9700	8.0200	91.9700	0.00
13/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.27	91.7600	8.2650	91.7600	0.00
13/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.28	91.7300	8.2800	91.7300	0.00
13/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.35	91.6550	8.3500	91.6550	0.00
13/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.38	91.6400	8.3750	91.6400	0.00
13/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.27	91.7400	8.2700	91.7400	0.00
13/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.08	91.9100	8.0800	91.9100	0.00
13/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.82	92.1550	7.8200	92.1550	0.00
13/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.75	92.2450	7.7450	92.2450	0.00
13/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.68	92.3050	7.6800	92.3050	0.00
13/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.71	92.3000	7.7100	92.3000	0.00
13/04/2023	R035 On 04-May-23			Bond Future	11.18	86.1064	11.1794	86.1064	124,019.00
13/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
13/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	36	0	36	0	491.00
13/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3978	3	3978	3	0.00
13/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	1200	1	1200	1	0.00
13/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	3633	3	3633	3	0.00
13/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	80	0	80	0	770.00
13/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	10525	10	10525	10	0.00
13/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6974	6	6974	6	0.00
13/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	1138	1	1138	1	0.00
13/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	1169	1	1169	1	0.00
13/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	106	0	106	0	388.00
13/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	729	1	729	1	770.00
13/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	1048	1	1048	1	491.00
13/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1481	2	1481	2	0.00
13/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	3548	4	3548	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	967	1	967	1	0.00
13/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	10	0	10	0	388.00
13/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
13/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	3828	4	3828	4	0.00
13/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	153	0	153	0	1,035.00
13/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1102	1	1102	1	0.00
13/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	118	0	118	0	770.00
13/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1019	1	1019	1	0.00
13/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	993	1	993	1	0.00
13/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	4587	5	4587	5	0.00
13/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8194	9	8194	9	0.00
13/04/2023	R035 On 03-August-23			Bond Future	11.28	87.8892	11.2794	87.8892	43,147.00
13/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	5125	5	5125	5	0.00
13/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	5164	5	5164	5	0.00
13/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	5203	5	5203	5	0.00
13/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1251	1	1251	1	0.00
13/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1265	1	1265	1	0.00
13/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1279	1	1279	1	0.00
13/04/2023	R035 On 02-November-23			Bond Future	11.38	85.2456	11.3805	85.2456	0.00
13/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	3748	3	3748	3	0.00
13/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1715	2	1715	2	400.00
13/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	8857	8	8857	8	0.00
13/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3687	3	3687	3	0.00
13/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3717	3	3717	3	0.00
13/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2865	3	2865	3	400.00
13/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3498	4	3498	4	0.00
13/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3523	4	3523	4	0.00
13/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1202	1	1202	1	400.00
13/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6104	7	6104	7	0.00
13/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4333	5	4333	5	0.00
13/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3473	4	3473	4	0.00
13/04/2023	R035 On 01-February-24			Bond Future	11.49	87.0642	11.4882	87.0642	0.00
13/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	11025	10	11025	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	6280	6	6280	6	0.00
13/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	6349	6	6349	6	0.00
13/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	3057	3	3057	3	400.00
13/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	6314	6	6314	6	0.00
13/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1965	2	1965	2	400.00
13/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	6901	7	6901	7	0.00
13/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5102	6	5102	6	0.00
13/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2600	3	2600	3	0.00
13/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2617	3	2617	3	0.00
13/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2584	3	2584	3	0.00
13/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1158	1	1158	1	400.00
13/04/2023	R035 On 02-May-24			Bond Future	11.60	84.3892	11.5971	84.3892	0.00
13/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3405	3	3405	3	0.00
13/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3356	3	3356	3	0.00
13/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3381	3	3381	3	0.00
13/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5548	6	5548	6	0.00
13/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5579	6	5579	6	0.00
13/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5517	6	5517	6	0.00
13/04/2023	R186 On 04-May-23			Bond Future	8.51	110.0978	8.5133	110.0978	53,339.00
13/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	313	0	313	0	200.00
13/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1197	1	1197	1	0.00
13/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1221	1	1221	1	0.00
13/04/2023	R186 On 04-May-23		Call	Bond Future	10067	10	10067	10	0.00
13/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1246	1	1246	1	0.00
13/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	222	0	222	0	0.00
13/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	215	0	215	0	0.00
13/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	228	0	228	0	0.00
13/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	802	1	802	1	200.00
13/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
13/04/2023	R186 On 03-August-23			Bond Future	8.52	107.0702	8.5241	107.0702	66,087.00
13/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3791	4	3791	4	0.00
13/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3741	4	3741	4	0.00
13/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3766	4	3766	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	220	0	220	0	0.00
13/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	223	0	223	0	0.00
13/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	217	0	217	0	0.00
13/04/2023	R186 On 02-November-23			Bond Future	8.52	109.3411	8.5150	109.3411	1,555.00
13/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5399	5	5399	5	0.00
13/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3109	3	3109	3	0.00
13/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3088	3	3088	3	0.00
13/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3130	3	3130	3	0.00
13/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2627	3	2627	3	1,715.00
13/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	703	1	703	1	0.00
13/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	716	1	716	1	0.00
13/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	709	1	709	1	0.00
13/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	879	1	879	1	0.00
13/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	262	0	262	0	1,715.00
13/04/2023	R186 On 01-February-24			Bond Future	8.50	106.3659	8.4992	106.3659	0.00
13/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3426	3	3426	3	0.00
13/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3388	3	3388	3	0.00
13/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3407	3	3407	3	0.00
13/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	832	1	832	1	0.00
13/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	843	1	843	1	0.00
13/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	838	1	838	1	0.00
13/04/2023	R186 On 02-May-24			Bond Future	8.49	108.6066	8.4922	108.6066	0.00
13/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1121	1	1121	1	0.00
13/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1132	1	1132	1	0.00
13/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1143	1	1143	1	0.00
13/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2297	2	2297	2	0.00
13/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2310	2	2310	2	0.00
13/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2324	2	2324	2	0.00
13/04/2023	R197 On 04-May-23			Bond Future	335.90	335.9375	335.9030	335.9375	309.00
13/04/2023	R197 On 03-August-23			Bond Future	333.85	333.8910	333.8545	333.8910	0.00
13/04/2023	R197 On 02-November-23			Bond Future	341.01	341.0513	341.0138	341.0513	0.00
13/04/2023	R202 On 04-May-23			Bond Future	252.88	252.6932	252.8780	252.6932	4,492.00
13/04/2023	R202 On 03-August-23			Bond Future	253.35	253.1621	253.3498	253.1621	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
13/04/2023	R202 On	02-November-23			Bond Future	258.78	258.5911	258.7825	258.5911	0.00
13/04/2023	R202 On	01-February-24			Bond Future	259.41	259.2173	259.4131	259.2173	0.00
13/04/2023	R202 On	02-May-24			Bond Future	264.94	264.7397	264.9404	264.7397	0.00
13/04/2023	R209 On	04-May-23			Bond Future	11.23	66.6460	11.2274	66.6460	19,449.00
13/04/2023	R209 On	04-May-23	11.00	Call	Bond Future	434	0	434	0	1,250.00
13/04/2023	R209 On	04-May-23	11.50	Call	Bond Future	1774	1	1774	1	2,250.00
13/04/2023	R209 On	04-May-23	12.50	Call	Bond Future	6045	6	6045	6	0.00
13/04/2023	R209 On	04-May-23	11.11	Call	Bond Future	640	0	640	0	0.00
13/04/2023	R209 On	04-May-23	10.00	Call	Bond Future	1	0	1	0	500.00
13/04/2023	R209 On	04-May-23	10.50	Call	Bond Future	34	0	34	0	4,500.00
13/04/2023	R209 On	04-May-23	11.09	Call	Bond Future	598	0	598	0	0.00
13/04/2023	R209 On	04-May-23	11.10	Call	Bond Future	619	0	619	0	0.00
13/04/2023	R209 On	04-May-23	11.10	Put	Bond Future	1269	2	1269	2	0.00
13/04/2023	R209 On	04-May-23	11.09	Put	Bond Future	1300	2	1300	2	0.00
13/04/2023	R209 On	04-May-23	10.50	Put	Bond Future	3869	4	3869	4	0.00
13/04/2023	R209 On	04-May-23	11.50	Put	Bond Future	411	1	411	1	0.00
13/04/2023	R209 On	04-May-23	10.00	Put	Bond Future	6651	7	6651	7	0.00
13/04/2023	R209 On	04-May-23	11.11	Put	Bond Future	1238	2	1238	2	0.00
13/04/2023	R209 On	04-May-23	12.50	Put	Bond Future	8	0	8	0	9,750.00
13/04/2023	R209 On	04-May-23	11.00	Put	Bond Future	1600	2	1600	2	8,250.00
13/04/2023	R209 On	03-August-23			Bond Future	11.32	68.0258	11.3187	68.0258	8,708.00
13/04/2023	R209 On	03-August-23	11.95	Call	Bond Future	4263	4	4263	4	0.00
13/04/2023	R209 On	03-August-23	10.70	Call	Bond Future	1007	1	1007	1	1,800.00
13/04/2023	R209 On	03-August-23	11.93	Call	Bond Future	4196	4	4196	4	0.00
13/04/2023	R209 On	03-August-23	11.94	Call	Bond Future	4230	4	4230	4	0.00
13/04/2023	R209 On	03-August-23	10.00	Call	Bond Future	275	0	275	0	1,800.00
13/04/2023	R209 On	03-August-23	10.00	Put	Bond Future	7348	8	7348	8	0.00
13/04/2023	R209 On	03-August-23	11.95	Put	Bond Future	1209	1	1209	1	0.00
13/04/2023	R209 On	03-August-23	10.70	Put	Bond Future	4203	5	4203	5	0.00
13/04/2023	R209 On	03-August-23	11.93	Put	Bond Future	1236	1	1236	1	0.00
13/04/2023	R209 On	03-August-23	11.94	Put	Bond Future	1222	1	1222	1	0.00
13/04/2023	R209 On	02-November-23			Bond Future	11.41	66.3159	11.4076	66.3159	594.00
13/04/2023	R209 On	02-November-23	11.35	Call	Bond Future	3019	3	3019	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2968	3	2968	3	0.00
13/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2993	3	2993	3	0.00
13/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3328	4	3328	4	0.00
13/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3352	4	3352	4	0.00
13/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3304	4	3304	4	0.00
13/04/2023	R209 On 01-February-24			Bond Future	11.50	67.7307	11.4984	67.7307	0.00
13/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	5327	5	5327	5	0.00
13/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	5357	5	5357	5	0.00
13/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5387	5	5387	5	0.00
13/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2367	3	2367	3	0.00
13/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2382	3	2382	3	0.00
13/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2398	3	2398	3	0.00
13/04/2023	R209 On 02-May-24			Bond Future	11.60	66.0061	11.5975	66.0061	0.00
13/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2960	3	2960	3	0.00
13/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2916	3	2916	3	0.00
13/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2938	3	2938	3	0.00
13/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	4980	5	4980	5	0.00
13/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5008	5	5008	5	0.00
13/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	4951	5	4951	5	0.00
13/04/2023	R210 On 04-May-23			Bond Future	224.40	224.3284	224.3978	224.3284	132.00
13/04/2023	R210 On 03-August-23			Bond Future	229.10	229.0284	229.0983	229.0284	371.00
13/04/2023	R210 On 02-November-23			Bond Future	230.85	230.7797	230.8510	230.7797	0.00
13/04/2023	R210 On 01-February-24			Bond Future	235.83	235.7563	235.8294	235.7563	0.00
13/04/2023	R210 On 02-May-24			Bond Future	237.61	237.5371	237.6122	237.5371	0.00
13/04/2023	R213 On 04-May-23			Bond Future	10.31	83.6980	10.3058	83.6980	20,214.00
13/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2200	2	2200	2	0.00
13/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2238	2	2238	2	0.00
13/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2276	2	2276	2	0.00
13/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	233	0	233	0	0.00
13/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	240	0	240	0	0.00
13/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	248	0	248	0	0.00
13/04/2023	R213 On 03-August-23			Bond Future	10.39	85.4309	10.3875	85.4309	13,736.00
13/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5787	6	5787	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5823	6	5823	6	0.00
13/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5860	6	5860	6	0.00
13/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	435	0	435	0	0.00
13/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	429	0	429	0	0.00
13/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	440	0	440	0	0.00
13/04/2023	R213 On 02-November-23			Bond Future	10.47	83.6874	10.4706	83.6874	566.00
13/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4379	4	4379	4	0.00
13/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4409	4	4409	4	0.00
13/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4438	4	4438	4	0.00
13/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1567	2	1567	2	0.00
13/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1580	2	1580	2	0.00
13/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1593	2	1593	2	0.00
13/04/2023	R213 On 01-February-24			Bond Future	10.56	85.4730	10.5602	85.4730	0.00
13/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	6147	6	6147	6	0.00
13/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	6085	6	6085	6	0.00
13/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	6116	6	6116	6	0.00
13/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1314	1	1314	1	0.00
13/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1323	1	1323	1	0.00
13/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1305	1	1305	1	0.00
13/04/2023	R213 On 02-May-24			Bond Future	10.65	83.7177	10.6525	83.7177	0.00
13/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2371	2	2371	2	0.00
13/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2391	2	2391	2	0.00
13/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2410	2	2410	2	0.00
13/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	3916	4	3916	4	0.00
13/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	3939	4	3939	4	0.00
13/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	3963	4	3963	4	0.00
13/04/2023	R214 On 04-May-23			Bond Future	11.59	62.6903	11.5875	62.6903	10,860.00
13/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	509	0	509	0	0.00
13/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	474	0	474	0	0.00
13/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	491	0	491	0	0.00
13/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1636	2	1636	2	0.00
13/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1672	2	1672	2	0.00
13/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1600	2	1600	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2023	R214 On 03-August-23			Bond Future	11.68	63.9883	11.6802	63.9883	14,224.00
13/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3925	4	3925	4	0.00
13/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3860	4	3860	4	0.00
13/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3893	4	3893	4	0.00
13/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1559	2	1559	2	0.00
13/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1575	2	1575	2	0.00
13/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1543	2	1543	2	0.00
13/04/2023	R214 On 02-November-23			Bond Future	11.77	62.0440	11.7732	62.0440	0.00
13/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2484	2	2484	2	0.00
13/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	2530	2	2530	2	0.00
13/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	2507	2	2507	2	0.00
13/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4122	4	4122	4	0.00
13/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4151	4	4151	4	0.00
13/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4093	4	4093	4	0.00
13/04/2023	R214 On 01-February-24			Bond Future	11.87	63.3677	11.8710	63.3677	0.00
13/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4558	4	4558	4	0.00
13/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4586	4	4586	4	0.00
13/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4615	4	4615	4	0.00
13/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3199	3	3199	3	0.00
13/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3219	3	3219	3	0.00
13/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3239	3	3239	3	0.00
13/04/2023	R214 On 02-May-24			Bond Future	11.97	61.4002	11.9687	61.4002	0.00
13/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	3044	3	3044	3	0.00
13/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	3000	3	3000	3	0.00
13/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	3022	3	3022	3	0.00
13/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5555	6	5555	6	0.00
13/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5586	6	5586	6	0.00
13/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5525	6	5525	6	0.00
13/04/2023	R248 On 04-May-23			Bond Future	11.75	76.9737	11.7538	76.9737	69,839.00
13/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	287	0	287	0	0.00
13/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	274	0	274	0	0.00
13/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
13/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	86	0	86	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
13/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	300	0	300	0	0.00
13/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	2927	3	2927	3	0.00
13/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	9474	10	9474	10	0.00
13/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3036	4	3036	4	0.00
13/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	2981	4	2981	4	0.00
13/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4421	5	4421	5	0.00
13/04/2023	R248 On 03-August-23			Bond Future	11.85	78.5674	11.8522	78.5674	171,858.00
13/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3959	4	3959	4	0.00
13/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3922	4	3922	4	0.00
13/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3996	4	3996	4	0.00
13/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2421	3	2421	3	0.00
13/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2468	3	2468	3	0.00
13/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2445	3	2445	3	0.00
13/04/2023	R248 On 02-November-23			Bond Future	11.95	75.7896	11.9510	75.7896	0.00
13/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2816	3	2816	3	0.00
13/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2790	3	2790	3	0.00
13/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2763	3	2763	3	0.00
13/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5739	6	5739	6	0.00
13/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5817	6	5817	6	0.00
13/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5777	6	5777	6	0.00
13/04/2023	R248 On 01-February-24			Bond Future	12.05	77.4064	12.0550	77.4064	0.00
13/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	5051	5	5051	5	0.00
13/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	5018	5	5018	5	0.00
13/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4985	5	4985	5	0.00
13/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4475	5	4475	5	0.00
13/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4448	5	4448	5	0.00
13/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4422	5	4422	5	0.00
13/04/2023	R248 On 02-May-24			Bond Future	12.16	74.5913	12.1589	74.5913	13,000.00
13/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	3174	3	3174	3	0.00
13/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	3150	3	3150	3	0.00
13/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	3126	3	3126	3	0.00
13/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7411	8	7411	8	0.00
13/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7494	8	7494	8	0.00

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<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>
13/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7453	8	7453	8	0.00

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