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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
19/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	2025 On 04-May-23			Bond Future	168.44	168.5759	168.4388	168.5759	5,269.00
19/04/2023	2025 On 03-August-23			Bond Future	170.22	170.3861	170.2182	170.3861	5,108.00
19/04/2023	2025 On 02-November-23			Bond Future	173.88	174.0538	173.8820	174.0538	0.00
19/04/2023	2025 On 01-February-24			Bond Future	175.91	176.1094	175.9085	176.1094	0.00
19/04/2023	2025 On 02-May-24			Bond Future	179.79	179.9903	179.7855	179.9903	0.00
19/04/2023	2029 On 04-May-23			Bond Future	121.99	122.2077	121.9876	122.2077	1,853.00
19/04/2023	2029 On 03-August-23			Bond Future	124.56	124.7829	124.5564	124.7829	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
19/04/2023	2029 On 02-November-23			Bond Future	125.89	126.1419	125.8921	126.1419	0.00
19/04/2023	2029 On 01-February-24			Bond Future	128.67	128.9287	128.6732	128.9287	0.00
19/04/2023	2029 On 02-May-24			Bond Future	130.13	130.4073	130.1269	130.4073	0.00
19/04/2023	2030 On 04-May-23			Bond Future	10.12	92.2681	10.1166	92.2681	14,868.00
19/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	36	0	36	0	150.00
19/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8128	8	8128	8	0.00
19/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	9932	10	9932	10	0.00
19/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10202	10	10202	10	0.00
19/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2469	3	2469	3	350.00
19/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6437	7	6437	7	0.00
19/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2049	2	2049	2	0.00
19/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
19/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	74	0	74	0	479.00
19/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5288	6	5288	6	0.00
19/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	1975	2	1975	2	0.00
19/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2012	2	2012	2	0.00
19/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	155	0	155	0	388.00
19/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1618	2	1618	2	479.00
19/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	463	1	463	1	1,080.00
19/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	988	1	988	1	0.00
19/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	270	0	270	0	0.00
19/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1681	1	1681	1	0.00
19/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	182	0	182	0	0.00
19/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	189	0	189	0	0.00
19/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	6	0	6	0	150.00
19/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	2106	2	2106	2	0.00
19/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	5045	5	5045	5	0.00
19/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2484	2	2484	2	0.00
19/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	176	0	176	0	0.00
19/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	2	0	2	0	388.00
19/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	116	0	116	0	0.00
19/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
19/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
19/04/2023	2030 On 03-August-23			Bond Future	10.21	90.1823	10.2065	90.1823	88,763.00
19/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5220	5	5220	5	0.00
19/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9698	10	9698	10	0.00
19/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	10796	11	10796	11	0.00
19/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5185	5	5185	5	0.00
19/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5150	5	5150	5	0.00
19/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2203	2	2203	2	1,012.00
19/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	2897	3	2897	3	350.00
19/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	993	1	993	1	0.00
19/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	386	0	386	0	0.00
19/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	375	0	375	0	0.00
19/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	22	0	22	0	350.00
19/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	44	0	44	0	1,012.00
19/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1366	1	1366	1	0.00
19/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	380	0	380	0	0.00
19/04/2023	2030 On 02-November-23			Bond Future	10.28	92.1024	10.2836	92.1024	0.00
19/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	5979	6	5979	6	0.00
19/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3698	4	3698	4	0.00
19/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3643	4	3643	4	0.00
19/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3671	4	3671	4	0.00
19/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1875	2	1875	2	800.00
19/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1038	1	1038	1	800.00
19/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	4115	4	4115	4	0.00
19/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2783	3	2783	3	0.00
19/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1482	1	1482	1	0.00
19/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1495	1	1495	1	0.00
19/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1469	1	1469	1	0.00
19/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	748	1	748	1	800.00
19/04/2023	2030 On 01-February-24			Bond Future	10.36	90.1107	10.3564	90.1107	0.00
19/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5325	6	5325	6	0.00
19/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7554	8	7554	8	0.00
19/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2113	2	2113	2	400.00

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19/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5181	5	5181	5	0.00
19/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5296	6	5296	6	0.00
19/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1274	1	1274	1	400.00
19/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5354	6	5354	6	0.00
19/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1850	2	1850	2	1,360.00
19/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3616	3	3616	3	0.00
19/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1326	1	1326	1	0.00
19/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	765	1	765	1	400.00
19/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4564	4	4564	4	0.00
19/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1345	1	1345	1	0.00
19/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1384	1	1384	1	1,360.00
19/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3294	3	3294	3	0.00
19/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1335	1	1335	1	0.00
19/04/2023	2030 On 02-May-24			Bond Future	10.44	92.0757	10.4414	92.0757	0.00
19/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1732	2	1732	2	0.00
19/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1699	2	1699	2	0.00
19/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1715	2	1715	2	0.00
19/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4217	4	4217	4	0.00
19/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4242	4	4242	4	0.00
19/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4192	4	4192	4	0.00
19/04/2023	2032 On 04-May-23			Bond Future	10.80	86.8433	10.7976	86.8433	72,110.00
19/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
19/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	2	0	2	0	730.00
19/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1435	2	1435	2	0.00
19/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	997	1	997	1	0.00
19/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1029	1	1029	1	0.00
19/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	47	0	47	0	500.00
19/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	381	1	381	1	400.00
19/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	240	0	240	0	730.00
19/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1060	1	1060	1	0.00
19/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1657	2	1657	2	0.00
19/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	521	1	521	1	0.00
19/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00

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19/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	2951	3	2951	3	400.00
19/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12101	12	12101	12	0.00
19/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
19/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4999	5	4999	5	0.00
19/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	337	0	337	0	730.00
19/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	592	0	592	0	0.00
19/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1614	1	1614	1	0.00
19/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1290	1	1290	1	0.00
19/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2626	2	2626	2	0.00
19/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	611	1	611	1	0.00
19/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	630	1	630	1	0.00
19/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	414	0	414	0	13,000.00
19/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1070	1	1070	1	500.00
19/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	4022	4	4022	4	0.00
19/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	106	0	106	0	0.00
19/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5273	5	5273	5	0.00
19/04/2023	2032 On 03-August-23			Bond Future	10.90	88.6518	10.8961	88.6518	99,223.00
19/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4841	5	4841	5	0.00
19/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	4879	5	4879	5	0.00
19/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	4916	5	4916	5	0.00
19/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5407	6	5407	6	5,000.00
19/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	195	0	195	0	1,500.00
19/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	828	1	828	1	1,500.00
19/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3859	4	3859	4	0.00
19/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6967	7	6967	7	0.00
19/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	604	1	604	1	0.00
19/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	714	1	714	1	0.00
19/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	724	1	724	1	0.00
19/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	733	1	733	1	0.00
19/04/2023	2032 On 02-November-23			Bond Future	10.99	86.3775	10.9929	86.3775	64,607.00
19/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3489	4	3489	4	0.00
19/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3460	4	3460	4	0.00
19/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5609	6	5609	6	0.00

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19/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3518	4	3518	4	0.00
19/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2328	2	2328	2	0.00
19/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1348	1	1348	1	0.00
19/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2366	2	2366	2	0.00
19/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2347	2	2347	2	0.00
19/04/2023	2032 On 01-February-24			Bond Future	11.08	88.2666	11.0849	88.2666	0.00
19/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5524	6	5524	6	0.00
19/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8076	8	8076	8	0.00
19/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2534	3	2534	3	1,200.00
19/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5493	6	5493	6	0.00
19/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1195	1	1195	1	1,200.00
19/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5462	6	5462	6	0.00
19/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	2018	2	2018	2	0.00
19/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6504	6	6504	6	0.00
19/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	2004	2	2004	2	0.00
19/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4095	4	4095	4	0.00
19/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1178	1	1178	1	1,200.00
19/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1990	2	1990	2	0.00
19/04/2023	2032 On 02-May-24			Bond Future	11.18	86.0301	11.1846	86.0301	0.00
19/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2158	2	2158	2	0.00
19/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2177	2	2177	2	0.00
19/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2197	2	2197	2	0.00
19/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5157	5	5157	5	0.00
19/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5187	5	5187	5	0.00
19/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5216	5	5216	5	0.00
19/04/2023	2033 On 04-May-23			Bond Future	115.95	116.4956	115.9458	116.4956	982.00
19/04/2023	2033 On 03-August-23			Bond Future	118.39	118.9505	118.3874	118.9505	6,988.00
19/04/2023	2033 On 02-November-23			Bond Future	119.50	120.0932	119.4975	120.0932	0.00
19/04/2023	2033 On 01-February-24			Bond Future	122.14	122.7463	122.1373	122.7463	0.00
19/04/2023	2033 On 02-May-24			Bond Future	123.35	123.9933	123.3505	123.9933	0.00
19/04/2023	2037 On 04-May-23			Bond Future	11.66	81.0934	11.6552	81.0934	36,111.00
19/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	30	0	30	0	400.00
19/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10589	11	10589	11	0.00

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19/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	205	0	205	0	0.00
19/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1276	1	1276	1	400.00
19/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	16	0	16	0	703.00
19/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	183	0	183	0	0.00
19/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	194	0	194	0	0.00
19/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1907	2	1907	2	0.00
19/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
19/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2191	2	2191	2	0.00
19/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2239	2	2239	2	0.00
19/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4176	4	4176	4	0.00
19/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3702	4	3702	4	0.00
19/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	571	1	571	1	0.00
19/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2143	2	2143	2	0.00
19/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	313	0	313	0	703.00
19/04/2023	2037 On 03-August-23			Bond Future	11.77	78.5244	11.7705	78.5244	114,931.00
19/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3702	4	3702	4	0.00
19/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	160	0	160	0	1,800.00
19/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	765	1	765	1	1,800.00
19/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3632	4	3632	4	0.00
19/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3667	4	3667	4	0.00
19/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1698	2	1698	2	0.00
19/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1717	2	1717	2	0.00
19/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5243	5	5243	5	0.00
19/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	9036	9	9036	9	0.00
19/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1679	2	1679	2	0.00
19/04/2023	2037 On 02-November-23			Bond Future	11.88	80.1964	11.8754	80.1964	0.00
19/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2400	2	2400	2	0.00
19/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2425	3	2425	3	0.00
19/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2450	3	2450	3	0.00
19/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4217	4	4217	4	0.00
19/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4186	4	4186	4	0.00
19/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4154	4	4154	4	0.00
19/04/2023	2037 On 01-February-24			Bond Future	11.98	77.6940	11.9796	77.6940	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
19/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	4977	5	4977	5	0.00
19/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5009	5	5009	5	0.00
19/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5041	5	5041	5	0.00
19/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3182	3	3182	3	0.00
19/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3202	3	3202	3	0.00
19/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3222	3	3222	3	0.00
19/04/2023	2037 On 02-May-24			Bond Future	12.09	79.3880	12.0914	79.3880	0.00
19/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2785	3	2785	3	0.00
19/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2828	3	2828	3	0.00
19/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2806	3	2806	3	0.00
19/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6382	6	6382	6	0.00
19/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6418	6	6418	6	0.00
19/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6347	6	6347	6	0.00
19/04/2023	2038 On 04-May-23			Bond Future	128.64	129.1457	128.6390	129.1457	2,894.00
19/04/2023	2038 On 03-August-23			Bond Future	129.36	129.9073	129.3592	129.9073	2,175.00
19/04/2023	2038 On 02-November-23			Bond Future	132.14	132.7036	132.1436	132.7036	1,343.00
19/04/2023	2038 On 01-February-24			Bond Future	133.02	133.6221	133.0213	133.6221	0.00
19/04/2023	2038 On 02-May-24			Bond Future	135.95	136.5666	135.9528	136.5666	0.00
19/04/2023	2040 On 04-May-23			Bond Future	11.90	81.7419	11.8955	81.7419	20,230.00
19/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
19/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
19/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	1	0	1	0	388.00
19/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8522	9	8522	9	0.00
19/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	144	0	144	0	486.00
19/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1476	2	1476	2	0.00
19/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	4	0	4	0	684.00
19/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	93	0	93	0	0.00
19/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	100	0	100	0	0.00
19/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	106	0	106	0	0.00
19/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5060	5	5060	5	0.00
19/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	22	0	22	0	388.00
19/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
19/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2978	3	2978	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
19/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	558	1	558	1	684.00
19/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7505	7	7505	7	0.00
19/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	3035	3	3035	3	0.00
19/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	3092	3	3092	3	0.00
19/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5475	5	5475	5	0.00
19/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2699	3	2699	3	0.00
19/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6209	6	6209	6	0.00
19/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11508	11	11508	11	0.00
19/04/2023	2040 On 03-August-23			Bond Future	12.01	78.9360	12.0135	78.9360	134,111.00
19/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3368	3	3368	3	0.00
19/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3333	3	3333	3	0.00
19/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3403	4	3403	4	0.00
19/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2142	2	2142	2	0.00
19/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2188	2	2188	2	0.00
19/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2165	2	2165	2	0.00
19/04/2023	2040 On 02-November-23			Bond Future	12.12	80.6166	12.1211	80.6166	29.00
19/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2103	2	2103	2	0.00
19/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2079	2	2079	2	0.00
19/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2056	2	2056	2	0.00
19/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5298	5	5298	5	0.00
19/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5222	5	5222	5	0.00
19/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5259	5	5259	5	0.00
19/04/2023	2040 On 01-February-24			Bond Future	12.23	77.8732	12.2282	77.8732	11.00
19/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4665	5	4665	5	0.00
19/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4601	5	4601	5	0.00
19/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4633	5	4633	5	0.00
19/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3999	4	3999	4	0.00
19/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	4023	4	4023	4	0.00
19/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3974	4	3974	4	0.00
19/04/2023	2040 On 02-May-24			Bond Future	12.34	79.5710	12.3423	79.5710	0.00
19/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	2997	3	2997	3	0.00
19/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	2974	3	2974	3	0.00
19/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	2951	3	2951	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
19/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7231	7	7231	7	0.00
19/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7307	7	7307	7	0.00
19/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7269	7	7269	7	0.00
19/04/2023	2044 On 04-May-23			Bond Future	11.96	77.9820	11.9598	77.9820	30,443.00
19/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	76	0	76	0	0.00
19/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	436	0	436	0	0.00
19/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1090	1	1090	1	0.00
19/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2076	2	2076	2	0.00
19/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	67	0	67	0	0.00
19/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	71	0	71	0	0.00
19/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3454	3	3454	3	0.00
19/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1722	2	1722	2	4,423.00
19/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3514	3	3514	3	0.00
19/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	356	0	356	0	1,798.00
19/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	848	1	848	1	4,423.00
19/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3394	3	3394	3	0.00
19/04/2023	2044 On 03-August-23			Bond Future	12.07	75.2231	12.0735	75.2231	80,399.00
19/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	2998	3	2998	3	0.00
19/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1757	2	1757	2	0.00
19/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2456	3	2456	3	0.00
19/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	2964	3	2964	3	0.00
19/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2931	3	2931	3	0.00
19/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2479	2	2479	2	0.00
19/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2453	2	2453	2	0.00
19/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2895	3	2895	3	4,754.00
19/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3721	4	3721	4	3,076.00
19/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2428	2	2428	2	0.00
19/04/2023	2044 On 02-November-23			Bond Future	12.18	76.8247	12.1771	76.8247	0.00
19/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1959	2	1959	2	0.00
19/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1936	2	1936	2	0.00
19/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	1982	2	1982	2	0.00
19/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5683	6	5683	6	0.00
19/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5764	6	5764	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
19/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5724	6	5724	6	0.00
19/04/2023	2044 On 01-February-24			Bond Future	12.28	74.1234	12.2800	74.1234	0.00
19/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4372	4	4372	4	0.00
19/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4341	4	4341	4	0.00
19/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4403	4	4403	4	0.00
19/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4345	4	4345	4	0.00
19/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4399	4	4399	4	0.00
19/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4372	4	4372	4	0.00
19/04/2023	2044 On 02-May-24			Bond Future	12.39	75.7394	12.3892	75.7394	0.00
19/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2849	3	2849	3	0.00
19/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2826	3	2826	3	0.00
19/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2871	3	2871	3	0.00
19/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7154	7	7154	7	0.00
19/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7234	7	7234	7	0.00
19/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7194	7	7194	7	0.00
19/04/2023	2046 On 04-May-23			Bond Future	112.79	112.2091	112.7923	112.2091	12,310.00
19/04/2023	2046 On 03-August-23			Bond Future	115.17	114.5736	115.1675	114.5736	10,709.00
19/04/2023	2046 On 02-November-23			Bond Future	115.53	114.9547	115.5326	114.9547	4,231.00
19/04/2023	2046 On 01-February-24			Bond Future	118.08	117.4945	118.0849	117.4945	0.00
19/04/2023	2046 On 02-May-24			Bond Future	118.52	117.9423	118.5150	117.9423	0.00
19/04/2023	2050 On 04-May-23			Bond Future	115.15	115.8026	115.1533	115.8026	9,844.00
19/04/2023	2050 On 03-August-23			Bond Future	115.36	116.0599	115.3641	116.0599	9,630.00
19/04/2023	2050 On 02-November-23			Bond Future	117.85	118.5582	117.8473	118.5582	3,146.00
19/04/2023	2050 On 01-February-24			Bond Future	118.18	118.9355	118.1775	118.9355	0.00
19/04/2023	2050 On 02-May-24			Bond Future	120.78	121.5562	120.7819	121.5562	0.00
19/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	AL37 On 04-May-23			Index Future	874.29	876.7950	874.2910	876.7950	0.00
19/04/2023	AL37 On 03-August-23			Index Future	892.49	895.0460	892.4860	895.0460	0.00
19/04/2023	AL37 On 02-November-23			Index Future	911.48	914.0990	911.4840	914.0990	0.00
19/04/2023	AL37 On 01-February-24			Index Future	931.41	934.0840	931.4120	934.0840	0.00
19/04/2023	AL37 On 02-May-24			Index Future	951.74	954.4720	951.7420	954.4720	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
19/04/2023	AL7T On 04-May-23			Index Future	1003.99	1006.9540	1003.9870	1006.9540	0.00
19/04/2023	AL7T On 03-August-23			Index Future	1024.88	1027.9140	1024.8800	1027.9140	0.00
19/04/2023	AL7T On 02-November-23			Index Future	1046.70	1049.7960	1046.6970	1049.7960	0.00
19/04/2023	AL7T On 01-February-24			Index Future	1069.58	1072.7480	1069.5810	1072.7480	0.00
19/04/2023	AL7T On 02-May-24			Index Future	1092.93	1096.1630	1092.9270	1096.1630	0.00
19/04/2023	ALBI On 04-May-23			Index Future	877.87	879.9600	877.8700	879.9600	81.00
19/04/2023	ALBI On 03-August-23			Index Future	896.14	898.2760	896.1390	898.2760	18.00
19/04/2023	ALBI On 02-November-23			Index Future	915.22	917.3980	915.2150	917.3980	0.00
19/04/2023	ALBI On 01-February-24			Index Future	935.22	937.4560	935.2240	937.4560	0.00
19/04/2023	ALBI On 02-May-24			Index Future	955.64	957.9180	955.6380	957.9180	0.00
19/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	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
19/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2023	ES33 On 04-May-23			Bond Future	12.17	74.1711	12.1686	74.1711	0.00
19/04/2023	ES33 On 03-August-23			Bond Future	12.31	75.7341	12.3064	75.7341	350.00
19/04/2023	ES33 On 02-November-23			Bond Future	12.45	73.5674	12.4468	73.5674	0.00
19/04/2023	ES33 On 01-February-24			Bond Future	12.59	75.1928	12.5888	75.1928	0.00
19/04/2023	ES33 On 02-May-24			Bond Future	12.74	73.0507	12.7363	73.0507	0.00
19/04/2023	ES42 On 04-May-23			Bond Future	12.62	71.0292	12.6173	71.0292	0.00
19/04/2023	ES42 On 03-August-23			Bond Future	12.75	72.5260	12.7478	72.5260	4,000.00
19/04/2023	ES42 On 02-November-23			Bond Future	12.88	69.8240	12.8803	69.8240	0.00
19/04/2023	ES42 On 01-February-24			Bond Future	13.01	71.3670	13.0077	71.3670	0.00
19/04/2023	ES42 On 02-May-24			Bond Future	13.14	68.6765	13.1444	68.6765	0.00
19/04/2023	GOVI On 04-May-23			GOVI	865.40	867.4680	865.4020	867.4680	119.00
19/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	125220	15	125220	15	0.00
19/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	125320	15	125320	15	0.00
19/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	125420	15	125420	15	0.00
19/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 03-August-23			GOVI	883.41	885.5250	883.4120	885.5250	795.00
19/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	461820	48	461820	48	0.00
19/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	462020	48	462020	48	0.00
19/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	461920	48	461920	48	0.00
19/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-November-23			GOVI	902.22	904.3750	902.2170	904.3750	0.00
19/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	164170	19	164170	19	0.00
19/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	164070	19	164070	19	0.00
19/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	163970	19	163970	19	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
19/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 01-February-24			GOVI	921.94	924.1480	921.9420	924.1480	0.00
19/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	419620	44	419620	44	0.00
19/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	419520	44	419520	44	0.00
19/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	419420	44	419420	44	0.00
19/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-May-24			GOVI	942.07	944.3200	942.0660	944.3200	0.00
19/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	89040	7	89040	7	0.00
19/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	89140	7	89140	7	0.00
19/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	89240	7	89240	7	0.00
19/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2023	IGOV On 04-May-23			Index Future	326.27	326.8300	326.2740	326.8300	289.00
19/04/2023	IGOV On 03-August-23			Index Future	333.15	333.7140	333.1450	333.7140	624.00
19/04/2023	IGOV On 02-November-23			Index Future	340.32	340.8970	340.3160	340.8970	0.00
19/04/2023	IGOV On 01-February-24			Index Future	347.83	348.4280	347.8330	348.4280	0.00
19/04/2023	IGOV On 02-May-24			Index Future	355.50	356.1080	355.5010	356.1080	0.00
19/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/04/2023	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
19/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.96	92.0450	7.9580	92.0450	0.00
19/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.07	91.9600	8.0700	91.9600	0.00
19/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.38	91.7250	8.3750	91.7250	0.00
19/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.42	91.6900	8.4200	91.6900	0.00
19/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.53	91.5900	8.5300	91.5900	0.00
19/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.56	91.5750	8.5550	91.5750	0.00
19/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.32	91.6850	8.3150	91.6850	0.00
19/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.50	91.6500	8.5000	91.6500	0.00
19/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.8000	8.3500	91.8000	0.00
19/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.19	92.0200	8.1900	92.0200	0.00
19/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.15	92.0750	8.1450	92.0750	0.00
19/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.02	92.1200	8.0200	92.1200	0.00
19/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.03	92.1150	8.0250	92.1150	0.00
19/04/2023	R035 On 04-May-23			Bond Future	11.35	85.8763	11.3535	85.8763	27,631.00
19/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
19/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	1	0	1	0	491.00
19/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2630	3	2630	3	0.00
19/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	2969	3	2969	3	0.00
19/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	510	1	510	1	0.00
19/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9528	10	9528	10	0.00
19/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	5971	6	5971	6	0.00
19/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	469	1	469	1	0.00
19/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	489	1	489	1	0.00
19/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	9	0	9	0	388.00
19/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	228	0	228	0	770.00
19/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	411	0	411	0	491.00
19/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	6	0	6	0	770.00
19/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4751	5	4751	5	0.00

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19/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1977	2	1977	2	0.00
19/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4448	4	4448	4	0.00
19/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1273	1	1273	1	0.00
19/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	4	0	4	0	388.00
19/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
19/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1462	1	1462	1	0.00
19/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	106	0	106	0	770.00
19/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1347	1	1347	1	0.00
19/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1310	1	1310	1	0.00
19/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	147	0	147	0	1,035.00
19/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5549	5	5549	5	0.00
19/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9190	9	9190	9	0.00
19/04/2023	R035 On 03-August-23			Bond Future	11.46	87.6647	11.4586	87.6647	50,696.00
19/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4204	4	4204	4	0.00
19/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4242	4	4242	4	0.00
19/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4279	4	4279	4	0.00
19/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1335	1	1335	1	0.00
19/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1351	1	1351	1	0.00
19/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1367	1	1367	1	0.00
19/04/2023	R035 On 02-November-23			Bond Future	11.57	85.0230	11.5657	85.0230	99,908.00
19/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2822	3	2822	3	0.00
19/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1088	1	1088	1	400.00
19/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7758	8	7758	8	0.00
19/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2767	3	2767	3	0.00
19/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2794	3	2794	3	0.00
19/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2035	2	2035	2	400.00
19/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3597	4	3597	4	0.00
19/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3626	4	3626	4	0.00
19/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1126	1	1126	1	400.00
19/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6500	6	6500	6	0.00
19/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4527	4	4527	4	0.00
19/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3570	4	3570	4	0.00
19/04/2023	R035 On 01-February-24			Bond Future	11.67	86.8824	11.6727	86.8824	0.00

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19/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10067	10	10067	10	0.00
19/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2429	2	2429	2	400.00
19/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5439	6	5439	6	0.00
19/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5506	6	5506	6	0.00
19/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5473	6	5473	6	0.00
19/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1470	2	1470	2	400.00
19/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7406	7	7406	7	0.00
19/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5474	5	5474	5	0.00
19/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2758	3	2758	3	0.00
19/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2776	3	2776	3	0.00
19/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2740	3	2740	3	0.00
19/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1199	1	1199	1	400.00
19/04/2023	R035 On 02-May-24			Bond Future	11.78	84.2660	11.7773	84.2660	0.00
19/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2869	3	2869	3	0.00
19/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2824	3	2824	3	0.00
19/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2847	3	2847	3	0.00
19/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5972	6	5972	6	0.00
19/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	6005	6	6005	6	0.00
19/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5939	6	5939	6	0.00
19/04/2023	R186 On 04-May-23			Bond Future	8.81	109.4123	8.8097	109.4123	39,090.00
19/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	46	0	46	0	200.00
19/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	504	1	504	1	0.00
19/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	521	1	521	1	0.00
19/04/2023	R186 On 04-May-23		Call	Bond Future	9131	9	9131	9	0.00
19/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	539	1	539	1	0.00
19/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	457	0	457	0	0.00
19/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	444	0	444	0	0.00
19/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	471	0	471	0	0.00
19/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1471	1	1471	1	200.00
19/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
19/04/2023	R186 On 03-August-23			Bond Future	8.84	106.3834	8.8427	106.3834	69,018.00
19/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	2961	3	2961	3	0.00
19/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	2913	3	2913	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
19/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	2937	3	2937	3	0.00
19/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	335	0	335	0	0.00
19/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	340	0	340	0	0.00
19/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	330	0	330	0	0.00
19/04/2023	R186 On 02-November-23			Bond Future	8.86	108.6483	8.8603	108.6483	16,492.00
19/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4532	5	4532	5	0.00
19/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2355	3	2355	3	0.00
19/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2336	3	2336	3	0.00
19/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2373	3	2373	3	0.00
19/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	1922	2	1922	2	1,715.00
19/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	902	1	902	1	0.00
19/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	919	1	919	1	0.00
19/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	911	1	911	1	0.00
19/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1129	1	1129	1	0.00
19/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	350	0	350	0	1,715.00
19/04/2023	R186 On 01-February-24			Bond Future	8.86	105.7151	8.8572	105.7151	0.00
19/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2689	3	2689	3	0.00
19/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2653	3	2653	3	0.00
19/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2671	3	2671	3	0.00
19/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	1013	1	1013	1	0.00
19/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	1028	1	1028	1	0.00
19/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	1021	1	1021	1	0.00
19/04/2023	R186 On 02-May-24			Bond Future	8.86	108.0206	8.8559	108.0206	0.00
19/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	713	1	713	1	0.00
19/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	721	1	721	1	0.00
19/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	730	1	730	1	0.00
19/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2745	3	2745	3	0.00
19/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2760	3	2760	3	0.00
19/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2776	3	2776	3	0.00
19/04/2023	R197 On 04-May-23			Bond Future	335.86	335.9235	335.8552	335.9235	309.00
19/04/2023	R197 On 03-August-23			Bond Future	333.82	333.9168	333.8152	333.9168	0.00
19/04/2023	R197 On 02-November-23			Bond Future	341.00	341.1046	341.0004	341.1046	0.00
19/04/2023	R202 On 04-May-23			Bond Future	251.82	252.5673	251.8236	252.5673	4,492.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2023	R202 On 03-August-23			Bond Future	252.29	253.0640	252.2864	253.0640	5,420.00
19/04/2023	R202 On 02-November-23			Bond Future	257.72	258.5113	257.7166	258.5113	0.00
19/04/2023	R202 On 01-February-24			Bond Future	258.39	259.2670	258.3869	259.2670	0.00
19/04/2023	R202 On 02-May-24			Bond Future	264.08	264.9801	264.0815	264.9801	0.00
19/04/2023	R209 On 04-May-23			Bond Future	11.41	66.3917	11.4119	66.3917	19,145.00
19/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	109	0	109	0	1,250.00
19/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	991	1	991	1	2,250.00
19/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5115	5	5115	5	0.00
19/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	204	0	204	0	0.00
19/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
19/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	2	0	2	0	4,500.00
19/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	184	0	184	0	0.00
19/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	194	0	194	0	0.00
19/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1771	2	1771	2	0.00
19/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1812	2	1812	2	0.00
19/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4763	5	4763	5	0.00
19/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	555	1	555	1	0.00
19/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7577	7	7577	7	0.00
19/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1730	2	1730	2	0.00
19/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	4	0	4	0	9,750.00
19/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2203	2	2203	2	8,250.00
19/04/2023	R209 On 03-August-23			Bond Future	11.51	67.7744	11.5083	67.7744	11,687.00
19/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3433	4	3433	4	0.00
19/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	596	1	596	1	1,800.00
19/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3369	3	3369	3	0.00
19/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3401	4	3401	4	0.00
19/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	117	0	117	0	1,800.00
19/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8129	8	8129	8	0.00
19/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1317	1	1317	1	0.00
19/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4730	5	4730	5	0.00
19/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1347	1	1347	1	0.00
19/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1332	1	1332	1	0.00
19/04/2023	R209 On 02-November-23			Bond Future	11.60	66.0645	11.6029	66.0645	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
19/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2210	2	2210	2	0.00
19/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2165	2	2165	2	0.00
19/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2187	2	2187	2	0.00
19/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3475	3	3475	3	0.00
19/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3502	3	3502	3	0.00
19/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3448	3	3448	3	0.00
19/04/2023	R209 On 01-February-24			Bond Future	11.69	67.5093	11.6933	67.5093	0.00
19/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4571	5	4571	5	0.00
19/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4599	5	4599	5	0.00
19/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4628	5	4628	5	0.00
19/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2546	2	2546	2	0.00
19/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2563	3	2563	3	0.00
19/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2580	3	2580	3	0.00
19/04/2023	R209 On 02-May-24			Bond Future	11.79	65.8290	11.7892	65.8290	0.00
19/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2515	3	2515	3	0.00
19/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2475	3	2475	3	0.00
19/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2495	3	2495	3	0.00
19/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5446	5	5446	5	0.00
19/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5476	5	5476	5	0.00
19/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5416	5	5416	5	0.00
19/04/2023	R210 On 04-May-23			Bond Future	224.25	224.5047	224.2505	224.5047	132.00
19/04/2023	R210 On 03-August-23			Bond Future	228.97	229.2357	228.9729	229.2357	371.00
19/04/2023	R210 On 02-November-23			Bond Future	230.70	231.0090	230.6969	231.0090	0.00
19/04/2023	R210 On 01-February-24			Bond Future	235.79	236.1128	235.7933	236.1128	0.00
19/04/2023	R210 On 02-May-24			Bond Future	237.70	238.0700	237.6973	238.0700	0.00
19/04/2023	R213 On 04-May-23			Bond Future	10.54	83.0859	10.5414	83.0859	9,397.00
19/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1258	1	1258	1	0.00
19/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1290	2	1290	2	0.00
19/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1323	2	1323	2	0.00
19/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	371	0	371	0	0.00
19/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	384	0	384	0	0.00
19/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	397	0	397	0	0.00
19/04/2023	R213 On 03-August-23			Bond Future	10.63	84.8162	10.6319	84.8162	27,135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4769	5	4769	5	0.00
19/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4804	5	4804	5	0.00
19/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	4839	5	4839	5	0.00
19/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	521	0	521	0	0.00
19/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	514	0	514	0	0.00
19/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	528	0	528	0	0.00
19/04/2023	R213 On 02-November-23			Bond Future	10.72	83.0662	10.7248	83.0662	0.00
19/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3491	4	3491	4	0.00
19/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3518	4	3518	4	0.00
19/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3546	4	3546	4	0.00
19/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1797	2	1797	2	0.00
19/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1812	2	1812	2	0.00
19/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1827	2	1827	2	0.00
19/04/2023	R213 On 01-February-24			Bond Future	10.82	84.8827	10.8166	84.8827	0.00
19/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5306	6	5306	6	0.00
19/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5248	5	5248	5	0.00
19/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5277	6	5277	6	0.00
19/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1577	1	1577	1	0.00
19/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1588	1	1588	1	0.00
19/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1566	1	1566	1	0.00
19/04/2023	R213 On 02-May-24			Bond Future	10.91	83.1761	10.9067	83.1761	0.00
19/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	1928	2	1928	2	0.00
19/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	1945	2	1945	2	0.00
19/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	1963	2	1963	2	0.00
19/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4533	4	4533	4	0.00
19/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4559	4	4559	4	0.00
19/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4584	4	4584	4	0.00
19/04/2023	R214 On 04-May-23			Bond Future	11.76	62.4568	11.7620	62.4568	11,585.00
19/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	150	0	150	0	0.00
19/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	134	0	134	0	0.00
19/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	142	0	142	0	0.00
19/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2181	2	2181	2	0.00
19/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2226	2	2226	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
19/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2136	2	2136	2	0.00
19/04/2023	R214 On 03-August-23			Bond Future	11.86	63.7575	11.8592	63.7575	16,532.00
19/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3079	3	3079	3	0.00
19/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3018	3	3018	3	0.00
19/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3048	3	3048	3	0.00
19/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1621	2	1621	2	0.00
19/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1638	2	1638	2	0.00
19/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1603	2	1603	2	0.00
19/04/2023	R214 On 02-November-23			Bond Future	11.96	61.8132	11.9574	61.8132	0.00
19/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1811	2	1811	2	0.00
19/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1852	2	1852	2	0.00
19/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1831	2	1831	2	0.00
19/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4367	4	4367	4	0.00
19/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4399	4	4399	4	0.00
19/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4335	4	4335	4	0.00
19/04/2023	R214 On 01-February-24			Bond Future	12.05	63.1650	12.0550	63.1650	0.00
19/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3857	4	3857	4	0.00
19/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3884	4	3884	4	0.00
19/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3911	4	3911	4	0.00
19/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3403	3	3403	3	0.00
19/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3424	3	3424	3	0.00
19/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3445	3	3445	3	0.00
19/04/2023	R214 On 02-May-24			Bond Future	12.15	61.2386	12.1496	61.2386	0.00
19/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2544	3	2544	3	0.00
19/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2525	3	2525	3	0.00
19/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2505	3	2505	3	0.00
19/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5972	6	5972	6	0.00
19/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5939	6	5939	6	0.00
19/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5906	6	5906	6	0.00
19/04/2023	R248 On 04-May-23			Bond Future	11.91	76.6599	11.9078	76.6599	27,967.00
19/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	60	0	60	0	0.00
19/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	56	0	56	0	0.00
19/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	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
19/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	9	0	9	0	1,500.00
19/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	65	0	65	0	0.00
19/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3654	4	3654	4	0.00
19/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10436	10	10436	10	0.00
19/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3780	4	3780	4	0.00
19/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3717	4	3717	4	0.00
19/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5306	5	5306	5	0.00
19/04/2023	R248 On 03-August-23			Bond Future	12.01	78.2564	12.0105	78.2564	225,390.00
19/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3124	3	3124	3	0.00
19/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3090	3	3090	3	0.00
19/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3158	3	3158	3	0.00
19/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2557	3	2557	3	0.00
19/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2609	3	2609	3	0.00
19/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2583	3	2583	3	0.00
19/04/2023	R248 On 02-November-23			Bond Future	12.11	75.4779	12.1141	75.4779	11,069.00
19/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	1993	2	1993	2	0.00
19/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1971	2	1971	2	0.00
19/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1948	2	1948	2	0.00
19/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5904	6	5904	6	0.00
19/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5990	6	5990	6	0.00
19/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5947	6	5947	6	0.00
19/04/2023	R248 On 01-February-24			Bond Future	12.22	77.1286	12.2174	77.1286	0.00
19/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4304	4	4304	4	0.00
19/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4273	4	4273	4	0.00
19/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4242	4	4242	4	0.00
19/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4701	5	4701	5	0.00
19/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4672	5	4672	5	0.00
19/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4644	5	4644	5	0.00
19/04/2023	R248 On 02-May-24			Bond Future	12.32	74.3630	12.3178	74.3630	13,000.00
19/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2673	3	2673	3	0.00
19/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2651	3	2651	3	0.00
19/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2629	3	2629	3	0.00
19/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7844	8	7844	8	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
19/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7931	8	7931	8	0.00
19/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7887	8	7887	8	0.00