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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/04/2023 TO: 18/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	2025 On 04-May-23			Bond Future	168.58	168.6023	168.5759	168.6023	5,293.00
18/04/2023	2025 On 03-August-23			Bond Future	170.39	170.4139	170.3861	170.4139	5,108.00
18/04/2023	2025 On 02-November-23			Bond Future	174.05	174.0823	174.0538	174.0823	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
18/04/2023	2025 On 01-February-24			Bond Future	176.11	176.1386	176.1094	176.1386	0.00
18/04/2023	2025 On 02-May-24			Bond Future	179.99	180.0200	179.9903	180.0200	0.00
18/04/2023	2029 On 04-May-23			Bond Future	122.21	122.1846	122.2077	122.1846	2,027.00
18/04/2023	2029 On 03-August-23			Bond Future	124.78	124.7599	124.7829	124.7599	1,886.00
18/04/2023	2029 On 02-November-23			Bond Future	126.14	126.1185	126.1419	126.1185	0.00
18/04/2023	2029 On 01-February-24			Bond Future	128.93	128.9048	128.9287	128.9048	0.00
18/04/2023	2029 On 02-May-24			Bond Future	130.41	130.3828	130.4073	130.3828	0.00
18/04/2023	2030 On 04-May-23			Bond Future	10.05	92.1950	92.2681	92.1950	28,102.00
18/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	63	0	0	0	150.00
18/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8408	8	8	8	0.00
18/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10212	10	10	10	0.00
18/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10482	10	10	10	0.00
18/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2731	3	3	3	350.00
18/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6717	7	7	7	0.00
18/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2302	2	2	2	0.00
18/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
18/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	119	0	0	0	479.00
18/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5567	5	6	5	0.00
18/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2226	2	2	2	0.00
18/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2264	2	2	2	0.00
18/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	227	0	0	0	388.00
18/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1855	2	2	2	479.00
18/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	602	1	1	1	1,080.00
18/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	847	1	1	1	0.00
18/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	227	0	0	0	0.00
18/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1473	2	1	2	0.00
18/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	154	0	0	0	0.00
18/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	159	0	0	0	0.00
18/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	5	0	0	0	150.00
18/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1870	2	2	2	0.00
18/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4765	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2231	2	2	2	0.00
18/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	148	0	0	0	0.00
18/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	2	0	0	0	388.00
18/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	98	0	0	0	0.00
18/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
18/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
18/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
18/04/2023	2030 On 03-August-23			Bond Future	10.14	90.1081	90.1823	90.1081	75,529.00
18/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5472	5	5	5	0.00
18/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9980	10	10	10	0.00
18/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11080	11	11	11	0.00
18/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5437	5	5	5	0.00
18/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5401	5	5	5	0.00
18/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2382	2	2	2	1,012.00
18/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3101	3	3	3	350.00
18/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	910	1	1	1	0.00
18/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	350	0	0	0	0.00
18/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	340	0	0	0	0.00
18/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	20	0	0	0	350.00
18/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	39	0	0	0	1,012.00
18/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1258	1	1	1	0.00
18/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	345	0	0	0	0.00
18/04/2023	2030 On 02-November-23			Bond Future	10.21	92.0266	92.1024	92.0266	0.00
18/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6221	6	6	6	0.00
18/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3899	4	4	4	0.00
18/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3842	4	4	4	0.00
18/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3870	4	4	4	0.00
18/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2016	2	2	2	800.00
18/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1135	1	1	1	800.00
18/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3918	4	4	4	0.00
18/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2630	3	3	3	0.00
18/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1389	1	1	1	0.00
18/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1401	1	1	1	0.00

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18/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1376	1	1	1	0.00
18/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	697	1	1	1	800.00
18/04/2023	2030 On 01-February-24			Bond Future	10.28	90.0334	90.1107	90.0334	0.00
18/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5548	5	6	5	0.00
18/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7807	8	8	8	0.00
18/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2253	2	2	2	400.00
18/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5401	5	5	5	0.00
18/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5519	5	6	5	0.00
18/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1376	1	1	1	400.00
18/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5578	6	6	6	0.00
18/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1980	2	2	2	1,360.00
18/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3446	3	3	3	0.00
18/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1249	1	1	1	0.00
18/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	717	1	1	1	400.00
18/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4366	4	4	4	0.00
18/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1268	1	1	1	0.00
18/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1305	1	1	1	1,360.00
18/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3134	3	3	3	0.00
18/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1258	1	1	1	0.00
18/04/2023	2030 On 02-May-24			Bond Future	10.36	91.9966	92.0757	91.9966	0.00
18/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1853	2	2	2	0.00
18/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1819	2	2	2	0.00
18/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1836	2	2	2	0.00
18/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4032	4	4	4	0.00
18/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4056	4	4	4	0.00
18/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4008	4	4	4	0.00
18/04/2023	2032 On 04-May-23			Bond Future	10.74	86.6831	86.8433	86.6831	72,115.00
18/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
18/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	5	0	0	0	730.00
18/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1684	2	2	2	0.00
18/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1214	1	1	1	0.00
18/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1248	1	1	1	0.00

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18/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	82	0	0	0	500.00
18/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	515	0	1	0	400.00
18/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	342	0	0	0	730.00
18/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1282	1	1	1	0.00
18/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1918	2	2	2	0.00
18/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	680	1	1	1	0.00
18/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00
18/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3251	3	3	3	400.00
18/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12417	12	12	12	0.00
18/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
18/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4683	5	5	5	0.00
18/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	282	0	0	0	730.00
18/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	498	1	0	1	0.00
18/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1400	2	1	2	0.00
18/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1108	1	1	1	0.00
18/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2344	2	2	2	0.00
18/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	515	1	1	1	0.00
18/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	531	1	1	1	0.00
18/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	347	0	0	0	13,000.00
18/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	913	1	1	1	500.00
18/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3709	4	4	4	0.00
18/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	90	0	0	0	0.00
18/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	4957	5	5	5	0.00
18/04/2023	2032 On 03-August-23			Bond Future	10.83	88.4887	88.6518	88.4887	93,181.00
18/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5104	5	5	5	0.00
18/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5142	5	5	5	0.00
18/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5180	5	5	5	0.00
18/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5679	6	6	6	5,000.00
18/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	230	0	0	0	1,500.00
18/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	930	1	1	1	1,500.00
18/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3637	4	4	4	0.00
18/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6678	7	7	7	0.00
18/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	553	1	1	1	0.00

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18/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	655	1	1	1	0.00
18/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	664	1	1	1	0.00
18/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	672	1	1	1	0.00
18/04/2023	2032 On 02-November-23			Bond Future	10.92	86.2109	86.3775	86.2109	64,607.00
18/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3691	4	4	4	0.00
18/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3661	4	4	4	0.00
18/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5858	6	6	6	0.00
18/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3720	4	4	4	0.00
18/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2200	2	2	2	0.00
18/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1267	1	1	1	0.00
18/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2237	2	2	2	0.00
18/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2218	2	2	2	0.00
18/04/2023	2032 On 01-February-24			Bond Future	11.01	88.0964	88.2666	88.0964	0.00
18/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5760	6	6	6	0.00
18/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8350	8	8	8	0.00
18/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2692	3	3	3	1,200.00
18/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5728	6	6	6	0.00
18/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1292	1	1	1	1,200.00
18/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5697	6	6	6	0.00
18/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1915	2	2	2	0.00
18/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6263	6	6	6	0.00
18/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1901	2	2	2	0.00
18/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3915	4	4	4	0.00
18/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1114	1	1	1	1,200.00
18/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1889	2	2	2	0.00
18/04/2023	2032 On 02-May-24			Bond Future	11.11	85.8562	86.0301	85.8562	0.00
18/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2297	2	2	2	0.00
18/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2317	2	2	2	0.00
18/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2337	2	2	2	0.00
18/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4952	5	5	5	0.00
18/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4981	5	5	5	0.00
18/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5010	5	5	5	0.00

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18/04/2023	2033 On 04-May-23			Bond Future	116.50	116.0054	116.4956	116.0054	986.00
18/04/2023	2033 On 03-August-23			Bond Future	118.95	118.4506	118.9505	118.4506	6,988.00
18/04/2023	2033 On 02-November-23			Bond Future	120.09	119.5825	120.0932	119.5825	0.00
18/04/2023	2033 On 01-February-24			Bond Future	122.75	122.2244	122.7463	122.2244	0.00
18/04/2023	2033 On 02-May-24			Bond Future	123.99	123.4599	123.9933	123.4599	0.00
18/04/2023	2037 On 04-May-23			Bond Future	11.62	80.8565	81.0934	80.8565	36,234.00
18/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	44	0	0	0	400.00
18/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10767	11	11	11	0.00
18/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	259	0	0	0	0.00
18/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1417	1	1	1	400.00
18/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	24	0	0	0	703.00
18/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	234	0	0	0	0.00
18/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	246	0	0	0	0.00
18/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2066	2	2	2	0.00
18/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
18/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2065	2	2	2	0.00
18/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2112	2	2	2	0.00
18/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4007	4	4	4	0.00
18/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3539	4	4	4	0.00
18/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	535	1	1	1	0.00
18/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2019	2	2	2	0.00
18/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	295	0	0	0	703.00
18/04/2023	2037 On 03-August-23			Bond Future	11.74	78.2830	78.5244	78.2830	114,865.00
18/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3831	4	4	4	0.00
18/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	176	0	0	0	1,800.00
18/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	818	1	1	1	1,800.00
18/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3760	4	4	4	0.00
18/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3795	4	4	4	0.00
18/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1644	2	2	2	0.00
18/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1662	2	2	2	0.00
18/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5113	5	5	5	0.00
18/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8870	9	9	9	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
18/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1626	2	2	2	0.00
18/04/2023	2037 On 02-November-23			Bond Future	11.84	79.9498	80.1964	79.9498	0.00
18/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2489	2	2	2	0.00
18/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2515	2	3	2	0.00
18/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2541	2	3	2	0.00
18/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4120	4	4	4	0.00
18/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4089	4	4	4	0.00
18/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4058	4	4	4	0.00
18/04/2023	2037 On 01-February-24			Bond Future	11.94	77.4422	77.6940	77.4422	0.00
18/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5098	5	5	5	0.00
18/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5131	5	5	5	0.00
18/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5163	5	5	5	0.00
18/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3113	3	3	3	0.00
18/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3133	3	3	3	0.00
18/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3153	3	3	3	0.00
18/04/2023	2037 On 02-May-24			Bond Future	12.05	79.1305	79.3880	79.1305	0.00
18/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2868	3	3	3	0.00
18/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2912	3	3	3	0.00
18/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2890	3	3	3	0.00
18/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6271	6	6	6	0.00
18/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6306	6	6	6	0.00
18/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6236	6	6	6	0.00
18/04/2023	2038 On 04-May-23			Bond Future	129.15	129.4690	129.1457	129.4690	2,894.00
18/04/2023	2038 On 03-August-23			Bond Future	129.91	130.2381	129.9073	130.2381	2,175.00
18/04/2023	2038 On 02-November-23			Bond Future	132.70	133.0416	132.7036	133.0416	1,343.00
18/04/2023	2038 On 01-February-24			Bond Future	133.62	133.9675	133.6221	133.9675	0.00
18/04/2023	2038 On 02-May-24			Bond Future	136.57	136.9194	136.5666	136.9194	0.00
18/04/2023	2040 On 04-May-23			Bond Future	11.87	81.5521	81.7419	81.5521	32,260.00
18/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
18/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
18/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	2	0	0	0	388.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8679	8	9	8	0.00
18/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	183	0	0	0	486.00
18/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1609	2	2	2	0.00
18/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	7	0	0	0	684.00
18/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	122	0	0	0	0.00
18/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	130	0	0	0	0.00
18/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	138	0	0	0	0.00
18/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5218	5	5	5	0.00
18/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	23	0	0	0	388.00
18/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	1	0	0	0	486.00
18/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2852	3	3	3	0.00
18/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	534	1	1	1	684.00
18/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7348	8	7	8	0.00
18/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2908	3	3	3	0.00
18/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2964	3	3	3	0.00
18/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5321	6	5	6	0.00
18/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2581	3	3	3	0.00
18/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6054	6	6	6	0.00
18/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11351	12	11	12	0.00
18/04/2023	2040 On 03-August-23			Bond Future	11.99	78.7427	78.9360	78.7427	112,358.00
18/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3476	3	3	3	0.00
18/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3441	3	3	3	0.00
18/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3511	3	4	3	0.00
18/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2090	2	2	2	0.00
18/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2134	2	2	2	0.00
18/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2112	2	2	2	0.00
18/04/2023	2040 On 02-November-23			Bond Future	12.09	80.4193	80.6166	80.4193	29.00
18/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2174	2	2	2	0.00
18/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2150	2	2	2	0.00
18/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2126	2	2	2	0.00
18/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5203	5	5	5	0.00
18/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5128	5	5	5	0.00
18/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5165	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2040 On 01-February-24			Bond Future	12.20	77.6715	77.8732	77.6715	11.00
18/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4766	5	5	5	0.00
18/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4702	5	5	5	0.00
18/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4734	5	5	5	0.00
18/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3931	4	4	4	0.00
18/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3955	4	4	4	0.00
18/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3906	4	4	4	0.00
18/04/2023	2040 On 02-May-24			Bond Future	12.31	79.3648	79.5710	79.3648	0.00
18/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3071	3	3	3	0.00
18/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3048	3	3	3	0.00
18/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3024	3	3	3	0.00
18/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7133	7	7	7	0.00
18/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7208	7	7	7	0.00
18/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7170	7	7	7	0.00
18/04/2023	2044 On 04-May-23			Bond Future	11.95	77.7309	77.9820	77.7309	39,333.00
18/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	93	0	0	0	0.00
18/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	484	0	0	0	0.00
18/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1159	1	1	1	0.00
18/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2153	2	2	2	0.00
18/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	82	0	0	0	0.00
18/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	87	0	0	0	0.00
18/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3403	4	3	4	0.00
18/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1702	2	2	2	4,423.00
18/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3462	4	3	4	0.00
18/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	366	0	0	0	1,798.00
18/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	849	1	1	1	4,423.00
18/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3343	4	3	4	0.00
18/04/2023	2044 On 03-August-23			Bond Future	12.06	74.9670	75.2231	74.9670	54,603.00
18/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3049	3	3	3	0.00
18/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1797	2	2	2	0.00
18/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2503	2	3	2	0.00
18/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3015	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2982	3	3	3	0.00
18/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2460	3	2	3	0.00
18/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2435	3	2	3	0.00
18/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2872	3	3	3	4,754.00
18/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3691	4	4	4	3,076.00
18/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2409	3	2	3	0.00
18/04/2023	2044 On 02-November-23			Bond Future	12.16	76.5632	76.8247	76.5632	0.00
18/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1993	2	2	2	0.00
18/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1970	2	2	2	0.00
18/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2016	2	2	2	0.00
18/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5646	6	6	6	0.00
18/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5726	6	6	6	0.00
18/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5686	6	6	6	0.00
18/04/2023	2044 On 01-February-24			Bond Future	12.27	73.8563	74.1234	73.8563	0.00
18/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4418	4	4	4	0.00
18/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4387	4	4	4	0.00
18/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4449	4	4	4	0.00
18/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4319	4	4	4	0.00
18/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4372	5	4	5	0.00
18/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4345	4	4	4	0.00
18/04/2023	2044 On 02-May-24			Bond Future	12.38	75.4664	75.7394	75.4664	0.00
18/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2883	3	3	3	0.00
18/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2860	3	3	3	0.00
18/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2906	3	3	3	0.00
18/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7114	7	7	7	0.00
18/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7194	7	7	7	0.00
18/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7154	7	7	7	0.00
18/04/2023	2046 On 04-May-23			Bond Future	112.21	113.3884	112.2091	113.3884	12,310.00
18/04/2023	2046 On 03-August-23			Bond Future	114.57	115.7783	114.5736	115.7783	10,709.00
18/04/2023	2046 On 02-November-23			Bond Future	114.95	116.1853	114.9547	116.1853	4,231.00
18/04/2023	2046 On 01-February-24			Bond Future	117.49	118.7523	117.4945	118.7523	0.00
18/04/2023	2046 On 02-May-24			Bond Future	117.94	119.2278	117.9423	119.2278	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
18/04/2023	2050 On 04-May-23			Bond Future	115.80	115.8170	115.8026	115.8170	9,844.00
18/04/2023	2050 On 03-August-23			Bond Future	116.06	116.0751	116.0599	116.0751	9,630.00
18/04/2023	2050 On 02-November-23			Bond Future	118.56	118.5737	118.5582	118.5737	3,146.00
18/04/2023	2050 On 01-February-24			Bond Future	118.94	118.9515	118.9355	118.9515	0.00
18/04/2023	2050 On 02-May-24			Bond Future	121.56	121.5724	121.5562	121.5724	0.00
18/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	AL37 On 04-May-23			Index Future	876.80	876.6250	876.7950	876.6250	0.00
18/04/2023	AL37 On 03-August-23			Index Future	895.05	894.8770	895.0460	894.8770	0.00
18/04/2023	AL37 On 02-November-23			Index Future	914.10	913.9270	914.0990	913.9270	0.00
18/04/2023	AL37 On 01-February-24			Index Future	934.08	933.9090	934.0840	933.9090	0.00
18/04/2023	AL37 On 02-May-24			Index Future	954.47	954.2920	954.4720	954.2920	0.00
18/04/2023	AL7T On 04-May-23			Index Future	1006.95	1005.1350	1006.9540	1005.1350	0.00
18/04/2023	AL7T On 03-August-23			Index Future	1027.91	1026.0630	1027.9140	1026.0630	0.00
18/04/2023	AL7T On 02-November-23			Index Future	1049.80	1047.9050	1049.7960	1047.9050	0.00
18/04/2023	AL7T On 01-February-24			Index Future	1072.75	1070.8170	1072.7480	1070.8170	0.00
18/04/2023	AL7T On 02-May-24			Index Future	1096.16	1094.1890	1096.1630	1094.1890	0.00
18/04/2023	ALBI On 04-May-23			Index Future	879.96	878.5050	879.9600	878.5050	99.00
18/04/2023	ALBI On 03-August-23			Index Future	898.28	896.7960	898.2760	896.7960	17.00
18/04/2023	ALBI On 02-November-23			Index Future	917.40	915.8870	917.3980	915.8870	0.00
18/04/2023	ALBI On 01-February-24			Index Future	937.46	935.9120	937.4560	935.9120	0.00
18/04/2023	ALBI On 02-May-24			Index Future	957.92	956.3390	957.9180	956.3390	0.00
18/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C007 On 31-January-37			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
18/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C303 On 28-February-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
18/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	ES33 On 04-May-23			Bond Future	12.14	73.9985	74.1711	73.9985	0.00
18/04/2023	ES33 On 03-August-23			Bond Future	12.27	75.5582	75.7341	75.5582	350.00
18/04/2023	ES33 On 02-November-23			Bond Future	12.41	73.3877	73.5674	73.3877	0.00
18/04/2023	ES33 On 01-February-24			Bond Future	12.55	75.0093	75.1928	75.0093	0.00
18/04/2023	ES33 On 02-May-24			Bond Future	12.70	72.8630	73.0507	72.8630	0.00
18/04/2023	ES42 On 04-May-23			Bond Future	12.59	70.8037	71.0292	70.8037	0.00
18/04/2023	ES42 On 03-August-23			Bond Future	12.72	72.2961	72.5260	72.2961	4,000.00
18/04/2023	ES42 On 02-November-23			Bond Future	12.85	69.5893	69.8240	69.5893	0.00
18/04/2023	ES42 On 01-February-24			Bond Future	12.98	71.1270	71.3670	71.1270	0.00
18/04/2023	ES42 On 02-May-24			Bond Future	13.11	68.4313	68.6765	68.4313	0.00
18/04/2023	GOVI On 04-May-23			GOVI	867.47	866.0480	867.4680	866.0480	245.00
18/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	145880	13	15	13	0.00
18/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	145980	13	15	13	0.00
18/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	146080	13	15	13	0.00
18/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 03-August-23			GOVI	885.53	884.0790	885.5250	884.0790	670.00
18/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	482950	47	48	47	0.00
18/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	483150	47	48	47	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
18/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	483050	47	48	47	0.00
18/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-November-23			GOVI	904.38	902.8990	904.3750	902.8990	0.00
18/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	185750	17	19	17	0.00
18/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	185650	17	19	17	0.00
18/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	185550	17	19	17	0.00
18/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 01-February-24			GOVI	924.15	922.6410	924.1480	922.6410	0.00
18/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	441680	43	44	43	0.00
18/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	441580	43	44	43	0.00
18/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	441480	43	44	43	0.00
18/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24			GOVI	944.32	942.7780	944.3200	942.7780	0.00
18/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	66500	8	7	8	0.00
18/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	66600	8	7	8	0.00
18/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	66700	8	7	8	0.00
18/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2023	IGOV On 04-May-23			Index Future	326.83	327.4490	326.8300	327.4490	289.00
18/04/2023	IGOV On 03-August-23			Index Future	333.71	334.3480	333.7140	334.3480	624.00
18/04/2023	IGOV On 02-November-23			Index Future	340.90	341.5450	340.8970	341.5450	0.00
18/04/2023	IGOV On 01-February-24			Index Future	348.43	349.0900	348.4280	349.0900	0.00
18/04/2023	IGOV On 02-May-24			Index Future	356.11	356.7850	356.1080	356.7850	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
18/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.96	92.0150	92.0450	92.0150	0.00
18/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.04	91.9700	91.9600	91.9700	0.00
18/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.28	91.7300	91.7250	91.7300	0.00
18/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.31	91.6800	91.6900	91.6800	0.00
18/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5900	91.5900	91.5900	0.00
18/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5650	91.5750	91.5650	0.00
18/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.32	8.3150	91.6850	8.3150	0.00
18/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6250	91.6500	91.6250	0.00
18/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.20	91.7500	91.8000	91.7500	0.00
18/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.98	91.9450	92.0200	91.9450	0.00
18/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.93	92.0150	92.0750	92.0150	0.00
18/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.0750	92.1200	92.0750	0.00
18/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.89	92.0450	92.1150	92.0450	0.00
18/04/2023	R035 On 04-May-23			Bond Future	11.33	85.6974	85.8763	85.6974	29,561.00
18/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	2	0	0	0	491.00
18/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2752	3	3	3	0.00
18/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3092	3	3	3	0.00
18/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	582	1	1	1	0.00
18/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9650	9	10	9	0.00
18/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6094	6	6	6	0.00
18/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	537	0	1	0	0.00
18/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	559	1	1	1	0.00
18/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	13	0	0	0	388.00
18/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	274	0	0	0	770.00
18/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	475	0	0	0	491.00
18/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	9	0	0	0	770.00
18/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4631	5	5	5	0.00
18/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1901	2	2	2	0.00
18/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4330	5	4	5	0.00
18/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1223	1	1	1	0.00
18/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	5	0	0	0	388.00
18/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
18/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1404	2	1	2	0.00
18/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	107	0	0	0	770.00
18/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1294	1	1	1	0.00
18/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1258	1	1	1	0.00
18/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	146	0	0	0	1,035.00
18/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5428	6	5	6	0.00
18/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9068	9	9	9	0.00
18/04/2023	R035 On 03-August-23			Bond Future	11.44	87.4825	87.6647	87.4825	48,766.00
18/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4302	4	4	4	0.00
18/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4339	4	4	4	0.00
18/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4377	4	4	4	0.00
18/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1308	1	1	1	0.00
18/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1323	1	1	1	0.00
18/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1338	1	1	1	0.00
18/04/2023	R035 On 02-November-23			Bond Future	11.54	84.8370	85.0230	84.8370	99,908.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2892	3	3	3	0.00
18/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1128	1	1	1	400.00
18/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7867	8	8	8	0.00
18/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2836	3	3	3	0.00
18/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2864	3	3	3	0.00
18/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2094	2	2	2	400.00
18/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3539	4	4	4	0.00
18/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3567	4	4	4	0.00
18/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1106	1	1	1	400.00
18/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6410	7	6	7	0.00
18/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4456	5	4	5	0.00
18/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3511	4	4	4	0.00
18/04/2023	R035 On 01-February-24			Bond Future	11.65	86.6924	86.8824	86.6924	0.00
18/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10180	10	10	10	0.00
18/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2487	2	2	2	400.00
18/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5529	5	6	5	0.00
18/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5596	5	6	5	0.00
18/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5562	5	6	5	0.00
18/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1513	1	2	1	400.00
18/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7316	7	7	7	0.00
18/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5400	6	5	6	0.00
18/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2716	3	3	3	0.00
18/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2734	3	3	3	0.00
18/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2698	3	3	3	0.00
18/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1180	1	1	1	400.00
18/04/2023	R035 On 02-May-24			Bond Future	11.75	84.0718	84.2660	84.0718	0.00
18/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2930	3	3	3	0.00
18/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2884	3	3	3	0.00
18/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2907	3	3	3	0.00
18/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5898	6	6	6	0.00
18/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5931	6	6	6	0.00
18/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5865	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R186 On 04-May-23			Bond Future	8.72	109.4425	109.4123	109.4425	39,090.00
18/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	88	0	0	0	200.00
18/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	677	1	1	1	0.00
18/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	697	1	1	1	0.00
18/04/2023	R186 On 04-May-23		Call	Bond Future	9412	9	9	9	0.00
18/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	717	1	1	1	0.00
18/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	351	0	0	0	0.00
18/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	340	0	0	0	0.00
18/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	363	0	0	0	0.00
18/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1231	1	1	1	200.00
18/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
18/04/2023	R186 On 03-August-23			Bond Future	8.74	106.4148	106.3834	106.4148	68,968.00
18/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3202	3	3	3	0.00
18/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3153	3	3	3	0.00
18/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3178	3	3	3	0.00
18/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	286	0	0	0	0.00
18/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	291	0	0	0	0.00
18/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	282	0	0	0	0.00
18/04/2023	R186 On 02-November-23			Bond Future	8.75	108.6804	108.6483	108.6804	15,692.00
18/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4786	5	5	5	0.00
18/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2555	3	3	3	0.00
18/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2536	3	3	3	0.00
18/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2575	3	3	3	0.00
18/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2104	2	2	2	1,715.00
18/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	808	1	1	1	0.00
18/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	824	1	1	1	0.00
18/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	816	1	1	1	0.00
18/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1016	1	1	1	0.00
18/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	310	0	0	0	1,715.00
18/04/2023	R186 On 01-February-24			Bond Future	8.74	105.7480	105.7151	105.7480	0.00
18/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2894	3	3	3	0.00
18/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2857	3	3	3	0.00
18/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2876	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	917	1	1	1	0.00
18/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	930	1	1	1	0.00
18/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	923	1	1	1	0.00
18/04/2023	R186 On 02-May-24			Bond Future	8.73	108.0542	108.0206	108.0542	0.00
18/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	812	1	1	1	0.00
18/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	821	1	1	1	0.00
18/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	830	1	1	1	0.00
18/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2537	3	3	3	0.00
18/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2552	3	3	3	0.00
18/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2567	3	3	3	0.00
18/04/2023	R197 On 04-May-23			Bond Future	335.92	335.8365	335.9235	335.8365	309.00
18/04/2023	R197 On 03-August-23			Bond Future	333.92	333.8296	333.9168	333.8296	0.00
18/04/2023	R197 On 02-November-23			Bond Future	341.10	341.0157	341.1046	341.0157	0.00
18/04/2023	R202 On 04-May-23			Bond Future	252.57	253.4673	252.5673	253.4673	4,492.00
18/04/2023	R202 On 03-August-23			Bond Future	253.06	253.9839	253.0640	253.9839	5,420.00
18/04/2023	R202 On 02-November-23			Bond Future	258.51	259.4513	258.5113	259.4513	0.00
18/04/2023	R202 On 01-February-24			Bond Future	259.27	260.2279	259.2670	260.2279	0.00
18/04/2023	R202 On 02-May-24			Bond Future	264.98	265.9619	264.9801	265.9619	0.00
18/04/2023	R209 On 04-May-23			Bond Future	11.38	66.2106	66.3917	66.2106	19,549.00
18/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	144	0	0	0	1,250.00
18/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1112	1	1	1	2,250.00
18/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5274	5	5	5	0.00
18/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	257	0	0	0	0.00
18/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
18/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	3	0	0	0	4,500.00
18/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	233	0	0	0	0.00
18/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	245	0	0	0	0.00
18/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1663	2	2	2	0.00
18/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1703	2	2	2	0.00
18/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4606	5	5	5	0.00
18/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	518	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7418	8	7	8	0.00
18/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1624	2	2	2	0.00
18/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	5	0	0	0	9,750.00
18/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2079	2	2	2	8,250.00
18/04/2023	R209 On 03-August-23			Bond Future	11.48	67.5898	67.7744	67.5898	8,708.00
18/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3551	3	4	3	0.00
18/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	639	1	1	1	1,800.00
18/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3487	3	3	3	0.00
18/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3519	3	4	3	0.00
18/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	130	0	0	0	1,800.00
18/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7978	8	8	8	0.00
18/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1272	1	1	1	0.00
18/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4611	5	5	5	0.00
18/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1302	1	1	1	0.00
18/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1287	1	1	1	0.00
18/04/2023	R209 On 02-November-23			Bond Future	11.57	65.8760	66.0645	65.8760	0.00
18/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2293	2	2	2	0.00
18/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2246	2	2	2	0.00
18/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2270	2	2	2	0.00
18/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3391	4	3	4	0.00
18/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3417	4	3	4	0.00
18/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3365	3	3	3	0.00
18/04/2023	R209 On 01-February-24			Bond Future	11.66	67.3167	67.5093	67.3167	0.00
18/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4682	5	5	5	0.00
18/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4711	5	5	5	0.00
18/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4740	5	5	5	0.00
18/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2488	3	2	3	0.00
18/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2505	3	3	3	0.00
18/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2521	3	3	3	0.00
18/04/2023	R209 On 02-May-24			Bond Future	11.75	65.6322	65.8290	65.6322	0.00
18/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2591	3	3	3	0.00
18/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2551	2	3	2	0.00
18/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2571	2	3	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
18/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5348	5	5	5	0.00
18/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5378	5	5	5	0.00
18/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5318	5	5	5	0.00
18/04/2023	R210 On 04-May-23			Bond Future	224.50	224.5384	224.5047	224.5384	132.00
18/04/2023	R210 On 03-August-23			Bond Future	229.24	229.2710	229.2357	229.2710	371.00
18/04/2023	R210 On 02-November-23			Bond Future	231.01	231.0453	231.0090	231.0453	0.00
18/04/2023	R210 On 01-February-24			Bond Future	236.11	236.1499	236.1128	236.1499	0.00
18/04/2023	R210 On 02-May-24			Bond Future	238.07	238.1077	238.0700	238.1077	0.00
18/04/2023	R213 On 04-May-23			Bond Future	10.47	82.9878	83.0859	82.9878	9,466.00
18/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1498	1	1	1	0.00
18/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1532	1	2	1	0.00
18/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1567	2	2	2	0.00
18/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	306	0	0	0	0.00
18/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	316	0	0	0	0.00
18/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	327	0	0	0	0.00
18/04/2023	R213 On 03-August-23			Bond Future	10.56	84.7165	84.8162	84.7165	27,237.00
18/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5036	5	5	5	0.00
18/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5072	5	5	5	0.00
18/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5107	5	5	5	0.00
18/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	471	0	0	0	0.00
18/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	464	0	0	0	0.00
18/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	477	1	0	1	0.00
18/04/2023	R213 On 02-November-23			Bond Future	10.65	82.9645	83.0662	82.9645	0.00
18/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3700	4	4	4	0.00
18/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3729	4	4	4	0.00
18/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3757	4	4	4	0.00
18/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1683	2	2	2	0.00
18/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1698	2	2	2	0.00
18/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1712	2	2	2	0.00
18/04/2023	R213 On 01-February-24			Bond Future	10.74	84.7788	84.8827	84.7788	0.00
18/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5546	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5487	5	5	5	0.00
18/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5517	5	6	5	0.00
18/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1485	2	1	2	0.00
18/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1495	2	1	2	0.00
18/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1475	2	1	2	0.00
18/04/2023	R213 On 02-May-24			Bond Future	10.83	83.0698	83.1761	83.0698	0.00
18/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2064	2	2	2	0.00
18/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2082	2	2	2	0.00
18/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2101	2	2	2	0.00
18/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4332	4	4	4	0.00
18/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4357	4	4	4	0.00
18/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4382	4	4	4	0.00
18/04/2023	R214 On 04-May-23			Bond Future	11.74	62.2468	62.4568	62.2468	12,180.00
18/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	189	0	0	0	0.00
18/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	170	0	0	0	0.00
18/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	179	0	0	0	0.00
18/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2082	2	2	2	0.00
18/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2126	2	2	2	0.00
18/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2038	2	2	2	0.00
18/04/2023	R214 On 03-August-23			Bond Future	11.83	63.5434	63.7575	63.5434	14,237.00
18/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3176	3	3	3	0.00
18/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3114	3	3	3	0.00
18/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3145	3	3	3	0.00
18/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1578	2	2	2	0.00
18/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1595	2	2	2	0.00
18/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1561	2	2	2	0.00
18/04/2023	R214 On 02-November-23			Bond Future	11.93	61.5945	61.8132	61.5945	0.00
18/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1873	2	2	2	0.00
18/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1915	2	2	2	0.00
18/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1894	2	2	2	0.00
18/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4287	4	4	4	0.00
18/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4319	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4255	4	4	4	0.00
18/04/2023	R214 On 01-February-24			Bond Future	12.03	62.9416	63.1650	62.9416	0.00
18/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3944	4	4	4	0.00
18/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3971	4	4	4	0.00
18/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3998	4	4	4	0.00
18/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3344	3	3	3	0.00
18/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3365	3	3	3	0.00
18/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3386	3	3	3	0.00
18/04/2023	R214 On 02-May-24			Bond Future	12.12	61.0103	61.2386	61.0103	0.00
18/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2609	3	3	3	0.00
18/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2589	3	3	3	0.00
18/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2570	2	3	2	0.00
18/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5888	6	6	6	0.00
18/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5855	6	6	6	0.00
18/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5822	6	6	6	0.00
18/04/2023	R248 On 04-May-23			Bond Future	11.90	76.4661	76.6599	76.4661	61,300.00
18/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	73	0	0	0	0.00
18/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	68	0	0	0	0.00
18/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
18/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	12	0	0	0	1,500.00
18/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	78	0	0	0	0.00
18/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3627	4	4	4	0.00
18/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10395	11	10	11	0.00
18/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3751	4	4	4	0.00
18/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3689	4	4	4	0.00
18/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5268	5	5	5	0.00
18/04/2023	R248 On 03-August-23			Bond Future	12.00	78.0590	78.2564	78.0590	178,817.00
18/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3161	3	3	3	0.00
18/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3127	3	3	3	0.00
18/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3195	3	3	3	0.00
18/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2552	3	3	3	0.00
18/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2604	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2578	3	3	3	0.00
18/04/2023	R248 On 02-November-23			Bond Future	12.11	75.2764	75.4779	75.2764	11,069.00
18/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2017	2	2	2	0.00
18/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1994	2	2	2	0.00
18/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1972	2	2	2	0.00
18/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5884	6	6	6	0.00
18/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5970	6	6	6	0.00
18/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5927	6	6	6	0.00
18/04/2023	R248 On 01-February-24			Bond Future	12.21	76.9227	77.1286	76.9227	0.00
18/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4334	4	4	4	0.00
18/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4303	4	4	4	0.00
18/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4272	4	4	4	0.00
18/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4687	5	5	5	0.00
18/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4658	5	5	5	0.00
18/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4630	5	5	5	0.00
18/04/2023	R248 On 02-May-24			Bond Future	12.31	74.1524	74.3630	74.1524	13,000.00
18/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2695	3	3	3	0.00
18/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2673	3	3	3	0.00
18/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2651	3	3	3	0.00
18/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7821	8	8	8	0.00
18/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7908	8	8	8	0.00
18/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7864	8	8	8	0.00