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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
21/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	2025 On 04-May-23			Bond Future	168.50	168.4700	168.5049	168.4700	5,269.00
21/04/2023	2025 On 03-August-23			Bond Future	170.31	170.2492	170.3075	170.2492	5,108.00
21/04/2023	2025 On 02-November-23			Bond Future	173.92	173.9136	173.9247	173.9136	0.00
21/04/2023	2025 On 01-February-24			Bond Future	176.10	175.9405	176.0972	175.9405	0.00
21/04/2023	2025 On 02-May-24			Bond Future	180.02	179.8185	180.0213	179.8185	0.00
21/04/2023	2029 On 04-May-23			Bond Future	121.96	121.8362	121.9558	121.8362	1,853.00
21/04/2023	2029 On 03-August-23			Bond Future	124.54	124.4013	124.5399	124.4013	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
21/04/2023	2029 On 02-November-23			Bond Future	125.84	125.7335	125.8396	125.7335	0.00
21/04/2023	2029 On 01-February-24			Bond Future	128.73	128.5111	128.7262	128.5111	0.00
21/04/2023	2029 On 02-May-24			Bond Future	130.21	129.9612	130.2103	129.9612	0.00
21/04/2023	2030 On 04-May-23			Bond Future	10.13	92.1969	10.1290	92.1969	14,224.00
21/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	23	0	23	0	150.00
21/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8073	8	8073	8	0.00
21/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	9877	10	9877	10	0.00
21/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10147	10	10147	10	0.00
21/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2393	3	2393	3	350.00
21/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6381	7	6381	7	0.00
21/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	1969	2	1969	2	0.00
21/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
21/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	52	0	52	0	479.00
21/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5230	5	5230	5	0.00
21/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	1895	2	1895	2	0.00
21/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	1932	2	1932	2	0.00
21/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	118	0	118	0	388.00
21/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1534	2	1534	2	479.00
21/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	397	1	397	1	1,080.00
21/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	977	1	977	1	0.00
21/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	242	0	242	0	0.00
21/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1699	1	1699	1	0.00
21/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	157	0	157	0	0.00
21/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	164	0	164	0	0.00
21/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	4	0	4	0	150.00
21/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	2139	2	2139	2	0.00
21/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	5100	5	5100	5	0.00
21/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2527	2	2527	2	0.00
21/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	151	0	151	0	0.00
21/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	1	0	1	0	388.00
21/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	96	0	96	0	0.00
21/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
21/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

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21/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
21/04/2023	2030 On 03-August-23			Bond Future	10.22	90.1078	10.2168	90.1078	89,407.00
21/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5172	5	5172	5	0.00
21/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9651	10	9651	10	0.00
21/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	10750	11	10750	11	0.00
21/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5136	5	5136	5	0.00
21/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5101	5	5101	5	0.00
21/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2160	2	2160	2	1,012.00
21/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	2851	3	2851	3	350.00
21/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	992	1	992	1	0.00
21/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	382	0	382	0	0.00
21/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	371	0	371	0	0.00
21/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	21	0	21	0	350.00
21/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	42	0	42	0	1,012.00
21/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1368	1	1368	1	0.00
21/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	376	0	376	0	0.00
21/04/2023	2030 On 02-November-23			Bond Future	10.30	92.0260	10.3007	92.0260	10.00
21/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	5912	6	5912	6	0.00
21/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3640	4	3640	4	0.00
21/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3584	4	3584	4	0.00
21/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3612	4	3612	4	0.00
21/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1832	2	1832	2	800.00
21/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1006	1	1006	1	800.00
21/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	4156	4	4156	4	0.00
21/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2811	3	2811	3	0.00
21/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1496	1	1496	1	0.00
21/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1509	1	1509	1	0.00
21/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1483	1	1483	1	0.00
21/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	753	1	753	1	800.00
21/04/2023	2030 On 01-February-24			Bond Future	10.36	90.0325	10.3553	90.0325	0.00
21/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5320	5	5320	5	0.00
21/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7551	8	7551	8	0.00
21/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2106	2	2106	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5175	5	5175	5	0.00
21/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5291	5	5291	5	0.00
21/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1268	1	1268	1	400.00
21/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5349	6	5349	6	0.00
21/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1843	2	1843	2	1,360.00
21/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3604	3	3604	3	0.00
21/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1316	1	1316	1	0.00
21/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	757	1	757	1	400.00
21/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4553	4	4553	4	0.00
21/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1335	1	1335	1	0.00
21/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1374	1	1374	1	1,360.00
21/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3282	3	3282	3	0.00
21/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1326	1	1326	1	0.00
21/04/2023	2030 On 02-May-24			Bond Future	10.43	91.9962	10.4347	91.9962	0.00
21/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1735	2	1735	2	0.00
21/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1702	2	1702	2	0.00
21/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1718	2	1718	2	0.00
21/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4193	4	4193	4	0.00
21/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4218	4	4218	4	0.00
21/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4169	4	4169	4	0.00
21/04/2023	2032 On 04-May-23			Bond Future	10.79	86.7383	10.7948	86.7383	72,110.00
21/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
21/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	1	0	1	0	730.00
21/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1394	2	1394	2	0.00
21/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	951	1	951	1	0.00
21/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	983	1	983	1	0.00
21/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	35	0	35	0	500.00
21/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	340	0	340	0	400.00
21/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	206	0	206	0	730.00
21/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1015	1	1015	1	0.00
21/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1621	2	1621	2	0.00
21/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	476	1	476	1	0.00
21/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00

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21/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	2939	3	2939	3	400.00
21/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12115	12	12115	12	0.00
21/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
21/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4985	5	4985	5	0.00
21/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	287	0	287	0	730.00
21/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	533	0	533	0	0.00
21/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1566	1	1566	1	0.00
21/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1235	1	1235	1	0.00
21/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2599	2	2599	2	0.00
21/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	551	1	551	1	0.00
21/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	570	1	570	1	0.00
21/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	360	0	360	0	13,000.00
21/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1011	1	1011	1	500.00
21/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	4007	4	4007	4	0.00
21/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	80	0	80	0	0.00
21/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5259	5	5259	5	0.00
21/04/2023	2032 On 03-August-23			Bond Future	10.89	88.5430	10.8910	88.5430	101,659.00
21/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4846	5	4846	5	0.00
21/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	4883	5	4883	5	0.00
21/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	4920	5	4920	5	0.00
21/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5413	6	5413	6	5,000.00
21/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	190	0	190	0	1,500.00
21/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	819	1	819	1	1,500.00
21/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3825	4	3825	4	0.00
21/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6936	7	6936	7	0.00
21/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	584	1	584	1	0.00
21/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	693	1	693	1	0.00
21/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	703	1	703	1	0.00
21/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	712	1	712	1	0.00
21/04/2023	2032 On 02-November-23			Bond Future	10.99	86.2661	10.9926	86.2661	64,607.00
21/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3475	4	3475	4	0.00
21/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3447	4	3447	4	0.00
21/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5596	6	5596	6	0.00

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21/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3504	4	3504	4	0.00
21/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2313	2	2313	2	0.00
21/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1334	1	1334	1	0.00
21/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2351	2	2351	2	0.00
21/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2332	2	2332	2	0.00
21/04/2023	2032 On 01-February-24			Bond Future	11.07	88.1525	11.0690	88.1525	0.00
21/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5564	6	5564	6	0.00
21/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8127	8	8127	8	0.00
21/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2556	3	2556	3	1,200.00
21/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5533	6	5533	6	0.00
21/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1206	1	1206	1	1,200.00
21/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5501	6	5501	6	0.00
21/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1982	2	1982	2	0.00
21/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6440	6	6440	6	0.00
21/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1968	2	1968	2	0.00
21/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4042	4	4042	4	0.00
21/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1153	1	1153	1	1,200.00
21/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1955	2	1955	2	0.00
21/04/2023	2032 On 02-May-24			Bond Future	11.16	85.9140	11.1634	85.9140	0.00
21/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2187	2	2187	2	0.00
21/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2207	2	2207	2	0.00
21/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2226	2	2226	2	0.00
21/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5088	5	5088	5	0.00
21/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5117	5	5117	5	0.00
21/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5147	5	5147	5	0.00
21/04/2023	2033 On 04-May-23			Bond Future	115.77	115.7801	115.7679	115.7801	963.00
21/04/2023	2033 On 03-August-23			Bond Future	118.22	118.2176	118.2209	118.2176	7,007.00
21/04/2023	2033 On 02-November-23			Bond Future	119.29	119.3239	119.2936	119.3239	0.00
21/04/2023	2033 On 01-February-24			Bond Future	122.03	121.9598	122.0300	121.9598	0.00
21/04/2023	2033 On 02-May-24			Bond Future	123.27	123.1691	123.2685	123.1691	0.00
21/04/2023	2037 On 04-May-23			Bond Future	11.63	81.2387	11.6270	81.2387	35,561.00
21/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	25	0	25	0	400.00
21/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10749	11	10749	11	0.00

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21/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	196	0	196	0	0.00
21/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1323	1	1323	1	400.00
21/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	12	0	12	0	703.00
21/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	174	0	174	0	0.00
21/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	185	0	185	0	0.00
21/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1987	2	1987	2	0.00
21/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
21/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2022	2	2022	2	0.00
21/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2070	2	2070	2	0.00
21/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4012	4	4012	4	0.00
21/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3537	3	3537	3	0.00
21/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	458	0	458	0	0.00
21/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1974	2	1974	2	0.00
21/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	233	0	233	0	703.00
21/04/2023	2037 On 03-August-23			Bond Future	11.74	78.6712	11.7393	78.6712	120,741.00
21/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3791	4	3791	4	0.00
21/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	165	0	165	0	1,800.00
21/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	790	1	790	1	1,800.00
21/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3720	4	3720	4	0.00
21/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3755	4	3755	4	0.00
21/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1612	2	1612	2	0.00
21/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1631	2	1631	2	0.00
21/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5094	5	5094	5	0.00
21/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8867	9	8867	9	0.00
21/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1595	2	1595	2	0.00
21/04/2023	2037 On 02-November-23			Bond Future	11.85	80.3460	11.8473	80.3460	0.00
21/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2451	3	2451	3	0.00
21/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2476	3	2476	3	0.00
21/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2502	3	2502	3	0.00
21/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4114	4	4114	4	0.00
21/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4082	4	4082	4	0.00
21/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4052	4	4052	4	0.00
21/04/2023	2037 On 01-February-24			Bond Future	11.94	77.8468	11.9377	77.8468	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
21/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5099	5	5099	5	0.00
21/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5132	5	5132	5	0.00
21/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5164	5	5164	5	0.00
21/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3078	3	3078	3	0.00
21/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3098	3	3098	3	0.00
21/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3118	3	3118	3	0.00
21/04/2023	2037 On 02-May-24			Bond Future	12.04	79.5444	12.0443	79.5444	0.00
21/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2874	3	2874	3	0.00
21/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2918	3	2918	3	0.00
21/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2896	3	2896	3	0.00
21/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6221	6	6221	6	0.00
21/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6257	6	6257	6	0.00
21/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6187	6	6187	6	0.00
21/04/2023	2038 On 04-May-23			Bond Future	128.76	128.3185	128.7626	128.3185	2,894.00
21/04/2023	2038 On 03-August-23			Bond Future	129.50	129.0314	129.5022	129.0314	2,175.00
21/04/2023	2038 On 02-November-23			Bond Future	132.25	131.8086	132.2525	131.8086	1,343.00
21/04/2023	2038 On 01-February-24			Bond Future	133.24	132.6785	133.2425	132.6785	0.00
21/04/2023	2038 On 02-May-24			Bond Future	136.21	135.6028	136.2113	135.6028	0.00
21/04/2023	2040 On 04-May-23			Bond Future	11.87	81.9263	11.8723	81.9263	20,230.00
21/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
21/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
21/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	1	0	1	0	388.00
21/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8661	9	8661	9	0.00
21/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	130	0	130	0	486.00
21/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1510	2	1510	2	0.00
21/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	3	0	3	0	684.00
21/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	81	0	81	0	0.00
21/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	87	0	87	0	0.00
21/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	93	0	93	0	0.00
21/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5188	5	5188	5	0.00
21/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	12	0	12	0	388.00
21/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
21/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2826	3	2826	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
21/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	453	0	453	0	684.00
21/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7366	7	7366	7	0.00
21/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2883	3	2883	3	0.00
21/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2941	3	2941	3	0.00
21/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5335	5	5335	5	0.00
21/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2546	2	2546	2	0.00
21/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6070	6	6070	6	0.00
21/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11369	11	11369	11	0.00
21/04/2023	2040 On 03-August-23			Bond Future	11.99	79.1226	11.9876	79.1226	136,826.00
21/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3433	4	3433	4	0.00
21/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3398	4	3398	4	0.00
21/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3468	4	3468	4	0.00
21/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2055	2	2055	2	0.00
21/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2100	2	2100	2	0.00
21/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2077	2	2077	2	0.00
21/04/2023	2040 On 02-November-23			Bond Future	12.10	80.8071	12.0983	80.8071	29.00
21/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2137	2	2137	2	0.00
21/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2113	2	2113	2	0.00
21/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2089	2	2089	2	0.00
21/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5199	5	5199	5	0.00
21/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5123	5	5123	5	0.00
21/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5161	5	5161	5	0.00
21/04/2023	2040 On 01-February-24			Bond Future	12.19	78.0676	12.1925	78.0676	11.00
21/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4764	5	4764	5	0.00
21/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4700	5	4700	5	0.00
21/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4732	5	4732	5	0.00
21/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3892	4	3892	4	0.00
21/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3917	4	3917	4	0.00
21/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3868	4	3868	4	0.00
21/04/2023	2040 On 02-May-24			Bond Future	12.30	79.7699	12.3019	79.7699	0.00
21/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3075	3	3075	3	0.00
21/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3052	3	3052	3	0.00
21/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3028	3	3028	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
21/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7081	7	7081	7	0.00
21/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7156	7	7156	7	0.00
21/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7119	7	7119	7	0.00
21/04/2023	2044 On 04-May-23			Bond Future	11.94	78.2582	11.9417	78.2582	30,443.00
21/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	63	0	63	0	0.00
21/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	413	1	413	1	0.00
21/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1085	1	1085	1	0.00
21/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2109	2	2109	2	0.00
21/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	54	0	54	0	0.00
21/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	58	0	58	0	0.00
21/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3332	3	3332	3	0.00
21/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1589	1	1589	1	4,423.00
21/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3393	3	3393	3	0.00
21/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	280	0	280	0	1,798.00
21/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	734	1	734	1	4,423.00
21/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3272	3	3272	3	0.00
21/04/2023	2044 On 03-August-23			Bond Future	12.05	75.5035	12.0531	75.5035	81,465.00
21/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3039	3	3039	3	0.00
21/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1782	2	1782	2	0.00
21/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2491	3	2491	3	0.00
21/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3006	3	3006	3	0.00
21/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2972	3	2972	3	0.00
21/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2399	2	2399	2	0.00
21/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2373	2	2373	2	0.00
21/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2808	3	2808	3	4,754.00
21/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3624	4	3624	4	3,076.00
21/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2348	2	2348	2	0.00
21/04/2023	2044 On 02-November-23			Bond Future	12.16	77.1109	12.1597	77.1109	0.00
21/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1979	2	1979	2	0.00
21/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1956	2	1956	2	0.00
21/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2002	2	2002	2	0.00
21/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5601	5	5601	5	0.00
21/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5682	6	5682	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
21/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5642	5	5642	5	0.00
21/04/2023	2044 On 01-February-24			Bond Future	12.25	74.4157	12.2506	74.4157	0.00
21/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4447	5	4447	5	0.00
21/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4416	5	4416	5	0.00
21/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4478	5	4478	5	0.00
21/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4251	4	4251	4	0.00
21/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4304	4	4304	4	0.00
21/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4277	4	4277	4	0.00
21/04/2023	2044 On 02-May-24			Bond Future	12.36	76.0384	12.3556	76.0384	0.00
21/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2911	3	2911	3	0.00
21/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2888	3	2888	3	0.00
21/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2934	3	2934	3	0.00
21/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7025	7	7025	7	0.00
21/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7105	7	7105	7	0.00
21/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7065	7	7065	7	0.00
21/04/2023	2046 On 04-May-23			Bond Future	112.59	111.7278	112.5879	111.7278	10,249.00
21/04/2023	2046 On 03-August-23			Bond Future	114.97	114.0799	114.9735	114.0799	13,069.00
21/04/2023	2046 On 02-November-23			Bond Future	115.30	114.4215	115.3011	114.4215	4,231.00
21/04/2023	2046 On 01-February-24			Bond Future	117.95	116.9491	117.9465	116.9491	0.00
21/04/2023	2046 On 02-May-24			Bond Future	118.40	117.3542	118.3991	117.3542	0.00
21/04/2023	2050 On 04-May-23			Bond Future	114.53	114.5375	114.5261	114.5375	9,844.00
21/04/2023	2050 On 03-August-23			Bond Future	114.74	114.7348	114.7384	114.7348	9,630.00
21/04/2023	2050 On 02-November-23			Bond Future	117.18	117.2042	117.1753	117.2042	3,146.00
21/04/2023	2050 On 01-February-24			Bond Future	117.59	117.5201	117.5877	117.5201	0.00
21/04/2023	2050 On 02-May-24			Bond Future	120.21	120.1101	120.2077	120.1101	0.00
21/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	AL37 On 04-May-23			Index Future	874.30	875.8930	874.3010	875.8930	0.00
21/04/2023	AL37 On 03-August-23			Index Future	892.61	894.1170	892.6090	894.1170	0.00
21/04/2023	AL37 On 02-November-23			Index Future	911.36	913.1490	911.3570	913.1490	0.00
21/04/2023	AL37 On 01-February-24			Index Future	932.05	933.1130	932.0500	933.1130	0.00
21/04/2023	AL37 On 02-May-24			Index Future	952.62	953.4820	952.6220	953.4820	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
21/04/2023	AL7T On 04-May-23			Index Future	1004.55	1006.6230	1004.5500	1006.6230	0.00
21/04/2023	AL7T On 03-August-23			Index Future	1025.59	1027.5660	1025.5870	1027.5660	0.00
21/04/2023	AL7T On 02-November-23			Index Future	1047.13	1049.4390	1047.1280	1049.4390	0.00
21/04/2023	AL7T On 01-February-24			Index Future	1070.90	1072.3830	1070.9030	1072.3830	0.00
21/04/2023	AL7T On 02-May-24			Index Future	1094.54	1095.7920	1094.5400	1095.7920	0.00
21/04/2023	ALBI On 04-May-23			Index Future	878.52	880.5140	878.5180	880.5140	81.00
21/04/2023	ALBI On 03-August-23			Index Future	896.92	898.8340	896.9150	898.8340	18.00
21/04/2023	ALBI On 02-November-23			Index Future	915.75	917.9670	915.7530	917.9670	0.00
21/04/2023	ALBI On 01-February-24			Index Future	936.55	938.0360	936.5460	938.0360	0.00
21/04/2023	ALBI On 02-May-24			Index Future	957.22	958.5120	957.2170	958.5120	0.00
21/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	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
21/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2023	ES33 On 04-May-23			Bond Future	12.15	74.2713	12.1500	74.2713	0.00
21/04/2023	ES33 On 03-August-23			Bond Future	12.28	75.8350	12.2849	75.8350	350.00
21/04/2023	ES33 On 02-November-23			Bond Future	12.43	73.6704	12.4292	73.6704	0.00
21/04/2023	ES33 On 01-February-24			Bond Future	12.56	75.2980	12.5559	75.2980	0.00
21/04/2023	ES33 On 02-May-24			Bond Future	12.70	73.1585	12.6979	73.1585	0.00
21/04/2023	ES42 On 04-May-23			Bond Future	12.60	71.1706	12.6039	71.1706	0.00
21/04/2023	ES42 On 03-August-23			Bond Future	12.73	72.6691	12.7322	72.6691	4,000.00
21/04/2023	ES42 On 02-November-23			Bond Future	12.87	69.9701	12.8680	69.9701	0.00
21/04/2023	ES42 On 01-February-24			Bond Future	12.98	71.5161	12.9830	71.5161	0.00
21/04/2023	ES42 On 02-May-24			Bond Future	13.12	68.8293	13.1153	68.8293	0.00
21/04/2023	GOVI On 04-May-23			GOVI	866.04	868.0130	866.0360	868.0130	119.00
21/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	131560	15	131560	15	0.00
21/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	131660	15	131660	15	0.00
21/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	131760	15	131760	15	0.00
21/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 03-August-23			GOVI	884.17	886.0730	884.1720	886.0730	795.00
21/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	469420	49	469420	49	0.00
21/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	469620	49	469620	49	0.00
21/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	469520	49	469520	49	0.00
21/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-November-23			GOVI	902.74	904.9340	902.7420	904.9340	0.00
21/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	169420	19	169420	19	0.00
21/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	169320	19	169320	19	0.00
21/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	169220	19	169220	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
21/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 01-February-24			GOVI	923.24	924.7180	923.2400	924.7180	0.00
21/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	432600	45	432600	45	0.00
21/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	432500	45	432500	45	0.00
21/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	432400	45	432400	45	0.00
21/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-May-24			GOVI	943.62	944.9040	943.6170	944.9040	0.00
21/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
21/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	73530	6	73530	6	0.00
21/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	73630	6	73630	6	0.00
21/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	73730	6	73730	6	0.00
21/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2023	IGOV On 04-May-23			Index Future	325.76	325.1380	325.7550	325.1380	285.00
21/04/2023	IGOV On 03-August-23			Index Future	332.66	331.9840	332.6580	331.9840	628.00
21/04/2023	IGOV On 02-November-23			Index Future	339.72	339.1290	339.7240	339.1290	16.00
21/04/2023	IGOV On 01-February-24			Index Future	347.51	346.6200	347.5140	346.6200	0.00
21/04/2023	IGOV On 02-May-24			Index Future	355.26	354.2620	355.2600	354.2620	0.00
21/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/04/2023	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
21/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.09	91.9350	8.0900	91.9350	0.00
21/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.36	91.6350	8.3550	91.6350	0.00
21/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.5800	8.5100	91.5800	0.00
21/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.52	91.4700	8.5150	91.4700	0.00
21/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.54	91.4450	8.5350	91.4450	0.00
21/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.54	91.4400	8.5350	91.4400	0.00
21/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.4900	8.4800	91.4900	0.00
21/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.30	91.6700	8.2950	91.6700	0.00
21/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.11	91.8400	8.1100	91.8400	0.00
21/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.05	91.8750	8.0500	91.8750	0.00
21/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.91	92.0200	7.9050	92.0200	0.00
21/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.90	92.0250	7.9000	92.0250	0.00
21/04/2023	R035 On 04-May-23			Bond Future	11.34	85.9902	11.3356	85.9902	27,631.00
21/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
21/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	1	0	1	0	491.00
21/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2690	3	2690	3	0.00
21/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3037	3	3037	3	0.00
21/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	493	1	493	1	0.00
21/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9630	10	9630	10	0.00
21/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6070	6	6070	6	0.00
21/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	451	1	451	1	0.00
21/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	472	1	472	1	0.00
21/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	6	0	6	0	388.00
21/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	209	0	209	0	770.00
21/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	392	0	392	0	491.00
21/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	4	0	4	0	770.00
21/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4647	5	4647	5	0.00
21/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1856	2	1856	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
21/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4343	4	4343	4	0.00
21/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1154	1	1154	1	0.00
21/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	2	0	2	0	388.00
21/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
21/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1341	1	1341	1	0.00
21/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	72	0	72	0	770.00
21/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1227	1	1227	1	0.00
21/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1190	1	1190	1	0.00
21/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	104	0	104	0	1,035.00
21/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5447	5	5447	5	0.00
21/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9089	9	9089	9	0.00
21/04/2023	R035 On 03-August-23			Bond Future	11.44	87.7793	11.4380	87.7793	50,696.00
21/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4262	4	4262	4	0.00
21/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4300	4	4300	4	0.00
21/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4338	4	4338	4	0.00
21/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1279	1	1279	1	0.00
21/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1294	1	1294	1	0.00
21/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1309	1	1309	1	0.00
21/04/2023	R035 On 02-November-23			Bond Future	11.55	85.1399	11.5488	85.1399	99,908.00
21/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2851	3	2851	3	0.00
21/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1100	1	1100	1	400.00
21/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7819	8	7819	8	0.00
21/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2795	3	2795	3	0.00
21/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2823	3	2823	3	0.00
21/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2057	2	2057	2	400.00
21/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3533	3	3533	3	0.00
21/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3561	3	3561	3	0.00
21/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1094	1	1094	1	400.00
21/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6419	6	6419	6	0.00
21/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4455	4	4455	4	0.00
21/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3505	3	3505	3	0.00
21/04/2023	R035 On 01-February-24			Bond Future	11.64	87.0016	11.6414	87.0016	0.00
21/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10194	10	10194	10	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2483	3	2483	3	400.00
21/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5532	6	5532	6	0.00
21/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5600	6	5600	6	0.00
21/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5566	6	5566	6	0.00
21/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1507	2	1507	2	400.00
21/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7274	7	7274	7	0.00
21/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5360	5	5360	5	0.00
21/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2683	3	2683	3	0.00
21/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2701	3	2701	3	0.00
21/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2665	3	2665	3	0.00
21/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1158	1	1158	1	400.00
21/04/2023	R035 On 02-May-24			Bond Future	11.74	84.3883	11.7409	84.3883	0.00
21/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2938	3	2938	3	0.00
21/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2892	3	2892	3	0.00
21/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2915	3	2915	3	0.00
21/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5848	6	5848	6	0.00
21/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5880	6	5880	6	0.00
21/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5815	6	5815	6	0.00
21/04/2023	R186 On 04-May-23			Bond Future	8.79	109.2919	8.7924	109.2919	39,090.00
21/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	39	0	39	0	200.00
21/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	499	1	499	1	0.00
21/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	517	1	517	1	0.00
21/04/2023	R186 On 04-May-23		Call	Bond Future	9185	9	9185	9	0.00
21/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	535	1	535	1	0.00
21/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	398	0	398	0	0.00
21/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	385	0	385	0	0.00
21/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	412	0	412	0	0.00
21/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1409	1	1409	1	200.00
21/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
21/04/2023	R186 On 03-August-23			Bond Future	8.82	106.2584	8.8192	106.2584	71,675.00
21/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3009	3	3009	3	0.00
21/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	2961	3	2961	3	0.00
21/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	2985	3	2985	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
21/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	314	0	314	0	0.00
21/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	318	0	318	0	0.00
21/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	309	0	309	0	0.00
21/04/2023	R186 On 02-November-23			Bond Future	8.85	108.5204	8.8458	108.5204	16,388.00
21/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4560	5	4560	5	0.00
21/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2374	2	2374	2	0.00
21/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2355	2	2355	2	0.00
21/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2393	2	2393	2	0.00
21/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	1938	2	1938	2	1,715.00
21/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	882	1	882	1	0.00
21/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	898	1	898	1	0.00
21/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	890	1	890	1	0.00
21/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1105	1	1105	1	0.00
21/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	339	0	339	0	1,715.00
21/04/2023	R186 On 01-February-24			Bond Future	8.81	105.5842	8.8054	105.5842	0.00
21/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2771	3	2771	3	0.00
21/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2735	3	2735	3	0.00
21/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2753	3	2753	3	0.00
21/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	964	1	964	1	0.00
21/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	977	1	977	1	0.00
21/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	970	1	970	1	0.00
21/04/2023	R186 On 02-May-24			Bond Future	8.79	107.8873	8.7875	107.8873	0.00
21/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	759	1	759	1	0.00
21/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	768	1	768	1	0.00
21/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	777	1	777	1	0.00
21/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2630	3	2630	3	0.00
21/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2645	3	2645	3	0.00
21/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2661	3	2661	3	0.00
21/04/2023	R197 On 04-May-23			Bond Future	336.31	336.0989	336.3080	336.0989	309.00
21/04/2023	R197 On 03-August-23			Bond Future	334.32	334.0624	334.3205	334.0624	0.00
21/04/2023	R197 On 02-November-23			Bond Future	341.42	341.2527	341.4211	341.2527	0.00
21/04/2023	R202 On 04-May-23			Bond Future	250.80	250.8248	250.7992	250.8248	4,492.00
21/04/2023	R202 On 03-August-23			Bond Future	251.27	251.2654	251.2726	251.2654	5,420.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2023	R202 On 02-November-23			Bond Future	256.61	256.6735	256.6095	256.6735	0.00
21/04/2023	R202 On 01-February-24			Bond Future	257.47	257.3203	257.4677	257.3203	0.00
21/04/2023	R202 On 02-May-24			Bond Future	263.20	262.9916	263.2048	262.9916	0.00
21/04/2023	R209 On 04-May-23			Bond Future	11.39	66.4894	11.3943	66.4894	19,145.00
21/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	95	0	95	0	1,250.00
21/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	994	1	994	1	2,250.00
21/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5201	5	5201	5	0.00
21/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	187	0	187	0	0.00
21/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
21/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	1	0	1	0	4,500.00
21/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	167	0	167	0	0.00
21/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	177	0	177	0	0.00
21/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1666	2	1666	2	0.00
21/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1707	2	1707	2	0.00
21/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4675	5	4675	5	0.00
21/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	471	0	471	0	0.00
21/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7489	7	7489	7	0.00
21/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1625	2	1625	2	0.00
21/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	2	0	2	0	9,750.00
21/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2101	2	2101	2	8,250.00
21/04/2023	R209 On 03-August-23			Bond Future	11.49	67.8728	11.4883	67.8728	11,719.00
21/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3479	4	3479	4	0.00
21/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	603	1	603	1	1,800.00
21/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3415	4	3415	4	0.00
21/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3447	4	3447	4	0.00
21/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	118	0	118	0	1,800.00
21/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8031	8	8031	8	0.00
21/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1265	1	1265	1	0.00
21/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4639	5	4639	5	0.00
21/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1294	1	1294	1	0.00
21/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1279	1	1279	1	0.00
21/04/2023	R209 On 02-November-23			Bond Future	11.59	66.1648	11.5861	66.1648	0.00
21/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2233	2	2233	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
21/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2187	2	2187	2	0.00
21/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2210	2	2210	2	0.00
21/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3416	3	3416	3	0.00
21/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3443	3	3443	3	0.00
21/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3390	3	3390	3	0.00
21/04/2023	R209 On 01-February-24			Bond Future	11.66	67.6117	11.6640	67.6117	0.00
21/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4645	5	4645	5	0.00
21/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4675	5	4675	5	0.00
21/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4704	5	4704	5	0.00
21/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2482	2	2482	2	0.00
21/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2498	2	2498	2	0.00
21/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2515	2	2515	2	0.00
21/04/2023	R209 On 02-May-24			Bond Future	11.76	65.9339	11.7553	65.9339	0.00
21/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2571	3	2571	3	0.00
21/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2530	3	2530	3	0.00
21/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2550	3	2550	3	0.00
21/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5342	5	5342	5	0.00
21/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5372	5	5372	5	0.00
21/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5312	5	5312	5	0.00
21/04/2023	R210 On 04-May-23			Bond Future	224.34	223.6558	224.3419	223.6558	132.00
21/04/2023	R210 On 03-August-23			Bond Future	229.10	228.3646	229.0954	228.3646	371.00
21/04/2023	R210 On 02-November-23			Bond Future	230.76	230.0753	230.7564	230.0753	0.00
21/04/2023	R210 On 01-February-24			Bond Future	236.05	235.1578	236.0499	235.1578	0.00
21/04/2023	R210 On 02-May-24			Bond Future	238.01	237.0476	238.0121	237.0476	0.00
21/04/2023	R213 On 04-May-23			Bond Future	10.54	82.9894	10.5388	82.9894	9,257.00
21/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1220	1	1220	1	0.00
21/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1253	1	1253	1	0.00
21/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1286	1	1286	1	0.00
21/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	322	0	322	0	0.00
21/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	334	0	334	0	0.00
21/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	347	0	347	0	0.00
21/04/2023	R213 On 03-August-23			Bond Future	10.63	84.7161	10.6267	84.7161	27,135.00
21/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4775	5	4775	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
21/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4810	5	4810	5	0.00
21/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	4845	5	4845	5	0.00
21/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	504	0	504	0	0.00
21/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	497	0	497	0	0.00
21/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	511	0	511	0	0.00
21/04/2023	R213 On 02-November-23			Bond Future	10.72	82.9639	10.7249	82.9639	0.00
21/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3478	4	3478	4	0.00
21/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3505	4	3505	4	0.00
21/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3533	4	3533	4	0.00
21/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1784	2	1784	2	0.00
21/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1799	2	1799	2	0.00
21/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1815	2	1815	2	0.00
21/04/2023	R213 On 01-February-24			Bond Future	10.80	84.7780	10.8000	84.7780	0.00
21/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5347	5	5347	5	0.00
21/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5288	5	5288	5	0.00
21/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5317	5	5317	5	0.00
21/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1547	2	1547	2	0.00
21/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1558	2	1558	2	0.00
21/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1536	1	1536	1	0.00
21/04/2023	R213 On 02-May-24			Bond Future	10.88	83.0694	10.8845	83.0694	0.00
21/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	1956	2	1956	2	0.00
21/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	1973	2	1973	2	0.00
21/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	1991	2	1991	2	0.00
21/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4469	4	4469	4	0.00
21/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4494	4	4494	4	0.00
21/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4520	4	4520	4	0.00
21/04/2023	R214 On 04-May-23			Bond Future	11.75	62.5822	11.7494	62.5822	11,585.00
21/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	129	0	129	0	0.00
21/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	114	0	114	0	0.00
21/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	122	0	122	0	0.00
21/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2096	2	2096	2	0.00
21/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2142	2	2142	2	0.00
21/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2051	2	2051	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
21/04/2023	R214 On 03-August-23			Bond Future	11.84	63.8843	11.8446	63.8843	16,531.00
21/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3104	3	3104	3	0.00
21/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3042	3	3042	3	0.00
21/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3073	3	3073	3	0.00
21/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1572	2	1572	2	0.00
21/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1589	2	1589	2	0.00
21/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1555	1	1555	1	0.00
21/04/2023	R214 On 02-November-23			Bond Future	11.95	61.9426	11.9459	61.9426	0.00
21/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1819	2	1819	2	0.00
21/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1860	2	1860	2	0.00
21/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1840	2	1840	2	0.00
21/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4318	4	4318	4	0.00
21/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4350	4	4350	4	0.00
21/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4286	4	4286	4	0.00
21/04/2023	R214 On 01-February-24			Bond Future	12.03	63.2971	12.0321	63.2971	0.00
21/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3906	4	3906	4	0.00
21/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3933	4	3933	4	0.00
21/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3960	4	3960	4	0.00
21/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3340	3	3340	3	0.00
21/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3361	3	3361	3	0.00
21/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3382	3	3382	3	0.00
21/04/2023	R214 On 02-May-24			Bond Future	12.12	61.3738	12.1229	61.3738	0.00
21/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2586	3	2586	3	0.00
21/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2566	3	2566	3	0.00
21/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2547	3	2547	3	0.00
21/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5885	6	5885	6	0.00
21/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5852	6	5852	6	0.00
21/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5819	6	5819	6	0.00
21/04/2023	R248 On 04-May-23			Bond Future	11.90	76.9702	11.8951	76.9702	27,967.00
21/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	47	0	47	0	0.00
21/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	43	0	43	0	0.00
21/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
21/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	5	0	5	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
21/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	50	0	50	0	0.00
21/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3561	3	3561	3	0.00
21/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10357	10	10357	10	0.00
21/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3688	3	3688	3	0.00
21/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3625	3	3625	3	0.00
21/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5224	5	5224	5	0.00
21/04/2023	R248 On 03-August-23			Bond Future	12.00	78.5716	11.9956	78.5716	235,717.00
21/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3147	3	3147	3	0.00
21/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3113	3	3113	3	0.00
21/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3181	3	3181	3	0.00
21/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2490	2	2490	2	0.00
21/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2542	2	2542	2	0.00
21/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2516	2	2516	2	0.00
21/04/2023	R248 On 02-November-23			Bond Future	12.10	75.7997	12.1023	75.7997	11,069.00
21/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2002	2	2002	2	0.00
21/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1979	2	1979	2	0.00
21/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1956	2	1956	2	0.00
21/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5842	6	5842	6	0.00
21/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5928	6	5928	6	0.00
21/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5884	6	5884	6	0.00
21/04/2023	R248 On 01-February-24			Bond Future	12.19	77.4572	12.1942	77.4572	0.00
21/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4359	4	4359	4	0.00
21/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4328	4	4328	4	0.00
21/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4297	4	4297	4	0.00
21/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4619	5	4619	5	0.00
21/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4590	4	4590	4	0.00
21/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4562	4	4562	4	0.00
21/04/2023	R248 On 02-May-24			Bond Future	12.29	74.6990	12.2906	74.6990	13,000.00
21/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2719	3	2719	3	0.00
21/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2697	3	2697	3	0.00
21/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2674	3	2674	3	0.00
21/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7732	8	7732	8	0.00
21/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7819	8	7819	8	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7775	8	7775	8	0.00

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