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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/04/2023 TO: 24/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	2025 On 04-May-23			Bond Future	168.45	168.5049	168.4512	168.5049	5,239.00
24/04/2023	2025 On 03-August-23			Bond Future	170.25	170.3075	170.2511	170.3075	5,108.00
24/04/2023	2025 On 02-November-23			Bond Future	173.87	173.9247	173.8677	173.9247	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
24/04/2023	2025 On 01-February-24			Bond Future	176.04	176.0972	176.0377	176.0972	0.00
24/04/2023	2025 On 02-May-24			Bond Future	179.96	180.0213	179.9609	180.0213	0.00
24/04/2023	2029 On 04-May-23			Bond Future	122.32	121.9558	122.3232	121.9558	1,233.00
24/04/2023	2029 On 03-August-23			Bond Future	124.91	124.5399	124.9140	124.5399	1,886.00
24/04/2023	2029 On 02-November-23			Bond Future	126.22	125.8396	126.2221	125.8396	0.00
24/04/2023	2029 On 01-February-24			Bond Future	129.12	128.7262	129.1166	128.7262	0.00
24/04/2023	2029 On 02-May-24			Bond Future	130.61	130.2103	130.6096	130.2103	0.00
24/04/2023	2030 On 04-May-23			Bond Future	10.18	91.9325	91.6947	91.9325	14,104.00
24/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	6	0	0	0	150.00
24/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	7835	8	8	8	0.00
24/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	9639	10	10	10	0.00
24/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	9909	10	10	10	0.00
24/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2138	2	2	2	350.00
24/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6142	6	6	6	0.00
24/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	1715	2	2	2	0.00
24/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
24/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	18	0	0	0	479.00
24/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	4990	5	5	5	0.00
24/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	1640	2	2	2	0.00
24/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	1678	2	2	2	0.00
24/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	53	0	0	0	388.00
24/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1285	2	1	2	479.00
24/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	248	0	0	0	1,080.00
24/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	1067	1	1	1	0.00
24/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	231	0	0	0	0.00
24/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1872	2	2	2	0.00
24/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	141	0	0	0	0.00
24/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	147	0	0	0	0.00
24/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	1	0	0	0	150.00
24/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	2343	2	2	2	0.00
24/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	5338	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
24/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2748	3	3	3	0.00
24/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	134	0	0	0	0.00
24/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	388.00
24/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	79	0	0	0	0.00
24/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
24/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
24/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
24/04/2023	2030 On 03-August-23			Bond Future	10.27	89.8503	89.6066	89.8503	90,155.00
24/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	4948	5	5	5	0.00
24/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9409	10	9	10	0.00
24/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	10507	11	11	11	0.00
24/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	4913	5	5	5	0.00
24/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	4879	5	5	5	0.00
24/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	1996	2	2	2	1,012.00
24/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	2666	3	3	3	350.00
24/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	1051	1	1	1	0.00
24/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	403	0	0	0	0.00
24/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	391	0	0	0	0.00
24/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	22	0	0	0	350.00
24/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	44	0	0	0	1,012.00
24/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1448	1	1	1	0.00
24/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	397	0	0	0	0.00
24/04/2023	2030 On 02-November-23			Bond Future	10.36	91.7369	91.4884	91.7369	10.00
24/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	5700	6	6	6	0.00
24/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3462	4	3	4	0.00
24/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3408	4	3	4	0.00
24/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3435	4	3	4	0.00
24/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1706	2	2	2	800.00
24/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	920	1	1	1	800.00
24/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	4318	4	4	4	0.00
24/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2934	3	3	3	0.00
24/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1567	1	2	1	0.00
24/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1581	2	2	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
24/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1553	1	2	1	0.00
24/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	789	1	1	1	800.00
24/04/2023	2030 On 01-February-24			Bond Future	10.42	89.8154	89.5606	89.8154	0.00
24/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5124	5	5	5	0.00
24/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7331	8	7	8	0.00
24/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	1981	2	2	2	400.00
24/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	4981	5	5	5	0.00
24/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5095	5	5	5	0.00
24/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1177	1	1	1	400.00
24/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5153	5	5	5	0.00
24/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1728	2	2	2	1,360.00
24/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3744	4	4	4	0.00
24/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1374	1	1	1	0.00
24/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	791	1	1	1	400.00
24/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4717	5	5	5	0.00
24/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1394	1	1	1	0.00
24/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1435	1	1	1	1,360.00
24/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3412	3	3	3	0.00
24/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1384	1	1	1	0.00
24/04/2023	2030 On 02-May-24			Bond Future	10.50	91.7962	91.5359	91.7962	0.00
24/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1628	2	2	2	0.00
24/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1597	2	2	2	0.00
24/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1612	2	2	2	0.00
24/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4348	4	4	4	0.00
24/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4373	4	4	4	0.00
24/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4322	4	4	4	0.00
24/04/2023	2032 On 04-May-23			Bond Future	10.87	86.5414	86.1455	86.5414	72,110.00
24/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
24/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	730.00
24/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1040	1	1	1	0.00
24/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	645	1	1	1	0.00
24/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	672	1	1	1	0.00

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24/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	8	0	0	0	500.00
24/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	171	0	0	0	400.00
24/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	88	0	0	0	730.00
24/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	699	1	1	1	0.00
24/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1251	2	1	2	0.00
24/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	265	0	0	0	0.00
24/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00
24/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	2536	3	3	3	400.00
24/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	11719	12	12	12	0.00
24/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
24/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	5381	5	5	5	0.00
24/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	312	0	0	0	730.00
24/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	613	1	1	1	0.00
24/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1844	2	2	2	0.00
24/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1461	1	1	1	0.00
24/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2968	3	3	3	0.00
24/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	636	1	1	1	0.00
24/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	660	1	1	1	0.00
24/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	401	0	0	0	13,000.00
24/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1196	1	1	1	500.00
24/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	4402	4	4	4	0.00
24/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	73	0	0	0	0.00
24/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5655	5	6	5	0.00
24/04/2023	2032 On 03-August-23			Bond Future	10.97	88.3536	87.9487	88.3536	104,432.00
24/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4507	5	5	5	0.00
24/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	4544	5	5	5	0.00
24/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	4580	5	5	5	0.00
24/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5063	5	5	5	5,000.00
24/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	147	0	0	0	1,500.00
24/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	689	1	1	1	1,500.00
24/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	4099	4	4	4	0.00
24/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	7298	7	7	7	0.00
24/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	639	1	1	1	0.00

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24/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	758	1	1	1	0.00
24/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	768	1	1	1	0.00
24/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	778	1	1	1	0.00
24/04/2023	2032 On 02-November-23			Bond Future	11.08	86.0479	85.6347	86.0479	64,607.00
24/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3218	3	3	3	0.00
24/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3191	3	3	3	0.00
24/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5278	6	5	6	0.00
24/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3246	4	3	4	0.00
24/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2469	2	2	2	0.00
24/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1429	1	1	1	0.00
24/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2509	2	3	2	0.00
24/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2489	2	2	2	0.00
24/04/2023	2032 On 01-February-24			Bond Future	11.16	88.0041	87.5808	88.0041	0.00
24/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5263	6	5	6	0.00
24/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	7779	8	8	8	0.00
24/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2356	3	2	3	1,200.00
24/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5233	6	5	6	0.00
24/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1084	1	1	1	1,200.00
24/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5202	6	5	6	0.00
24/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	2106	2	2	2	0.00
24/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6741	6	7	6	0.00
24/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	2091	2	2	2	0.00
24/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4264	4	4	4	0.00
24/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1228	1	1	1	1,200.00
24/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	2077	2	2	2	0.00
24/04/2023	2032 On 02-May-24			Bond Future	11.26	85.7832	85.3509	85.7832	0.00
24/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2012	2	2	2	0.00
24/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2030	2	2	2	0.00
24/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2049	2	2	2	0.00
24/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5343	5	5	5	0.00
24/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5373	5	5	5	0.00
24/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5404	5	5	5	0.00

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24/04/2023	2033 On 04-May-23			Bond Future	116.44	115.7679	116.4423	115.7679	553.00
24/04/2023	2033 On 03-August-23			Bond Future	118.91	118.2209	118.9085	118.2209	7,164.00
24/04/2023	2033 On 02-November-23			Bond Future	120.00	119.2936	119.9964	119.2936	0.00
24/04/2023	2033 On 01-February-24			Bond Future	122.75	122.0300	122.7479	122.0300	0.00
24/04/2023	2033 On 02-May-24			Bond Future	124.00	123.2685	124.0028	123.2685	0.00
24/04/2023	2037 On 04-May-23			Bond Future	11.69	81.0760	80.7201	81.0760	35,561.00
24/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	6	0	0	0	400.00
24/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10393	11	10	11	0.00
24/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	89	0	0	0	0.00
24/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1000	1	1	1	400.00
24/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	2	0	0	0	703.00
24/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	76	0	0	0	0.00
24/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	82	0	0	0	0.00
24/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1631	2	2	2	0.00
24/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
24/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2275	2	2	2	0.00
24/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2328	2	2	2	0.00
24/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4358	4	4	4	0.00
24/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3874	4	4	4	0.00
24/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	491	0	0	0	0.00
24/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2223	2	2	2	0.00
24/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	233	0	0	0	703.00
24/04/2023	2037 On 03-August-23			Bond Future	11.80	78.5160	78.1519	78.5160	122,200.00
24/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3523	4	4	4	0.00
24/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	132	0	0	0	1,800.00
24/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	681	1	1	1	1,800.00
24/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3454	4	3	4	0.00
24/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3488	4	3	4	0.00
24/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1709	2	2	2	0.00
24/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1729	2	2	2	0.00
24/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5349	5	5	5	0.00
24/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	9198	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
24/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1690	2	2	2	0.00
24/04/2023	2037 On 02-November-23			Bond Future	11.91	80.1644	79.7930	80.1644	0.00
24/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2268	2	2	2	0.00
24/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2292	2	2	2	0.00
24/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2317	3	2	3	0.00
24/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4302	4	4	4	0.00
24/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4270	4	4	4	0.00
24/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4238	4	4	4	0.00
24/04/2023	2037 On 01-February-24			Bond Future	12.01	77.7300	77.3495	77.7300	0.00
24/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	4852	5	5	5	0.00
24/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	4883	5	5	5	0.00
24/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	4915	5	5	5	0.00
24/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3209	3	3	3	0.00
24/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3230	3	3	3	0.00
24/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3250	3	3	3	0.00
24/04/2023	2037 On 02-May-24			Bond Future	12.12	79.4439	79.0552	79.4439	244.00
24/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2703	3	3	3	0.00
24/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2745	3	3	3	0.00
24/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2724	3	3	3	0.00
24/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6439	6	6	6	0.00
24/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6475	6	6	6	0.00
24/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6403	6	6	6	0.00
24/04/2023	2038 On 04-May-23			Bond Future	128.05	128.7626	128.0459	128.7626	2,894.00
24/04/2023	2038 On 03-August-23			Bond Future	128.77	129.5022	128.7691	129.5022	2,175.00
24/04/2023	2038 On 02-November-23			Bond Future	131.50	132.2525	131.5044	132.2525	1,343.00
24/04/2023	2038 On 01-February-24			Bond Future	132.48	133.2425	132.4762	133.2425	0.00
24/04/2023	2038 On 02-May-24			Bond Future	135.43	136.2113	135.4283	136.2113	0.00
24/04/2023	2040 On 04-May-23			Bond Future	11.93	81.7242	81.3790	81.7242	17,730.00
24/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
24/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
24/04/2023	2040 On 04-May-23	10.92	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
24/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8316	9	8	9	0.00
24/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	53	0	0	0	486.00
24/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1180	2	1	2	0.00
24/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	684.00
24/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	29	0	0	0	0.00
24/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	32	0	0	0	0.00
24/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	35	0	0	0	0.00
24/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	4838	5	5	5	0.00
24/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	7	0	0	0	388.00
24/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
24/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	3112	3	3	3	0.00
24/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	468	0	0	0	684.00
24/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7711	7	8	7	0.00
24/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	3173	3	3	3	0.00
24/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	3234	3	3	3	0.00
24/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5677	5	6	5	0.00
24/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2815	3	3	3	0.00
24/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6414	6	6	6	0.00
24/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11714	11	12	11	0.00
24/04/2023	2040 On 03-August-23			Bond Future	12.05	78.9274	78.5741	78.9274	139,795.00
24/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3187	3	3	3	0.00
24/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3153	3	3	3	0.00
24/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3221	3	3	3	0.00
24/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2162	2	2	2	0.00
24/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2208	2	2	2	0.00
24/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2185	2	2	2	0.00
24/04/2023	2040 On 02-November-23			Bond Future	12.16	80.5844	80.2240	80.5844	29.00
24/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	1977	2	2	2	0.00
24/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	1954	2	2	2	0.00
24/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	1931	2	2	2	0.00
24/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5402	5	5	5	0.00
24/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5324	5	5	5	0.00
24/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5362	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
24/04/2023	2040 On 01-February-24			Bond Future	12.26	77.9092	77.5400	77.9092	11.00
24/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4537	5	5	5	0.00
24/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4474	5	4	5	0.00
24/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4505	5	5	5	0.00
24/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	4035	4	4	4	0.00
24/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	4060	4	4	4	0.00
24/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	4010	4	4	4	0.00
24/04/2023	2040 On 02-May-24			Bond Future	12.37	79.6270	79.2498	79.6270	0.00
24/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	2910	3	3	3	0.00
24/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	2887	3	3	3	0.00
24/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	2864	3	3	3	0.00
24/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7292	7	7	7	0.00
24/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7369	7	7	7	0.00
24/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7331	7	7	7	0.00
24/04/2023	2044 On 04-May-23			Bond Future	12.00	78.0238	77.6757	78.0238	30,443.00
24/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	21	0	0	0	0.00
24/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	235	0	0	0	0.00
24/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	788	1	1	1	0.00
24/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	1753	2	2	2	0.00
24/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	17	0	0	0	0.00
24/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	19	0	0	0	0.00
24/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3641	3	4	3	0.00
24/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1760	2	2	2	4,423.00
24/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3704	3	4	3	0.00
24/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	272	0	0	0	1,798.00
24/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	785	1	1	1	4,423.00
24/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3578	3	4	3	0.00
24/04/2023	2044 On 03-August-23			Bond Future	12.11	75.2746	74.9186	75.2746	84,450.00
24/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	2805	3	3	3	0.00
24/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1606	2	2	2	0.00
24/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2279	2	2	2	0.00
24/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	2773	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
24/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2741	3	3	3	0.00
24/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2523	2	3	2	0.00
24/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2497	2	2	2	0.00
24/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2952	3	3	3	4,754.00
24/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3804	4	4	4	3,076.00
24/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2470	2	2	2	0.00
24/04/2023	2044 On 02-November-23			Bond Future	12.22	76.8549	76.4917	76.8549	0.00
24/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1827	2	2	2	0.00
24/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1805	2	2	2	0.00
24/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	1849	2	2	2	0.00
24/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5812	6	6	6	0.00
24/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5895	6	6	6	0.00
24/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5853	6	6	6	0.00
24/04/2023	2044 On 01-February-24			Bond Future	12.32	74.2202	73.8481	74.2202	0.00
24/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4227	4	4	4	0.00
24/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4197	4	4	4	0.00
24/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4258	4	4	4	0.00
24/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4403	4	4	4	0.00
24/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4457	4	4	4	0.00
24/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4430	4	4	4	0.00
24/04/2023	2044 On 02-May-24			Bond Future	12.42	75.8566	75.4765	75.8566	0.00
24/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2748	3	3	3	0.00
24/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2726	3	3	3	0.00
24/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2770	3	3	3	0.00
24/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7241	7	7	7	0.00
24/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7322	7	7	7	0.00
24/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7282	7	7	7	0.00
24/04/2023	2046 On 04-May-23			Bond Future	112.74	112.5879	112.7381	112.5879	10,249.00
24/04/2023	2046 On 03-August-23			Bond Future	115.13	114.9735	115.1260	114.9735	13,069.00
24/04/2023	2046 On 02-November-23			Bond Future	115.46	115.3011	115.4573	115.3011	4,231.00
24/04/2023	2046 On 01-February-24			Bond Future	118.11	117.9465	118.1054	117.9465	0.00
24/04/2023	2046 On 02-May-24			Bond Future	118.56	118.3991	118.5617	118.3991	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
24/04/2023	2050 On 04-May-23			Bond Future	115.70	114.5261	115.7042	114.5261	9,844.00
24/04/2023	2050 On 03-August-23			Bond Future	115.94	114.7384	115.9402	114.7384	9,630.00
24/04/2023	2050 On 02-November-23			Bond Future	118.40	117.1753	118.4030	117.1753	3,146.00
24/04/2023	2050 On 01-February-24			Bond Future	118.84	117.5877	118.8429	117.5877	0.00
24/04/2023	2050 On 02-May-24			Bond Future	121.49	120.2077	121.4912	120.2077	0.00
24/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	AL37 On 04-May-23			Index Future	872.56	874.3010	872.5620	874.3010	0.00
24/04/2023	AL37 On 03-August-23			Index Future	890.82	892.6090	890.8220	892.6090	0.00
24/04/2023	AL37 On 02-November-23			Index Future	909.54	911.3570	909.5370	911.3570	0.00
24/04/2023	AL37 On 01-February-24			Index Future	930.18	932.0500	930.1790	932.0500	0.00
24/04/2023	AL37 On 02-May-24			Index Future	950.71	952.6220	950.7120	952.6220	0.00
24/04/2023	AL7T On 04-May-23			Index Future	1000.46	1004.5500	1000.4610	1004.5500	0.00
24/04/2023	AL7T On 03-August-23			Index Future	1021.40	1025.5870	1021.3980	1025.5870	0.00
24/04/2023	AL7T On 02-November-23			Index Future	1042.86	1047.1280	1042.8560	1047.1280	0.00
24/04/2023	AL7T On 01-February-24			Index Future	1066.52	1070.9030	1066.5230	1070.9030	0.00
24/04/2023	AL7T On 02-May-24			Index Future	1090.07	1094.5400	1090.0660	1094.5400	0.00
24/04/2023	ALBI On 04-May-23			Index Future	875.45	878.5180	875.4540	878.5180	80.00
24/04/2023	ALBI On 03-August-23			Index Future	893.77	896.9150	893.7740	896.9150	19.00
24/04/2023	ALBI On 02-November-23			Index Future	912.55	915.7530	912.5510	915.7530	0.00
24/04/2023	ALBI On 01-February-24			Index Future	933.26	936.5460	933.2610	936.5460	0.00
24/04/2023	ALBI On 02-May-24			Index Future	953.86	957.2170	953.8620	957.2170	0.00
24/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	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
24/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	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
24/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2023	ES33 On 04-May-23			Bond Future	12.21	74.1152	73.8479	74.1152	0.00
24/04/2023	ES33 On 03-August-23			Bond Future	12.34	75.6856	75.4119	75.6856	350.00
24/04/2023	ES33 On 02-November-23			Bond Future	12.49	73.4965	73.2173	73.4965	0.00
24/04/2023	ES33 On 01-February-24			Bond Future	12.62	75.1838	74.8977	75.1838	0.00
24/04/2023	ES33 On 02-May-24			Bond Future	12.77	73.0595	72.7672	73.0595	0.00
24/04/2023	ES42 On 04-May-23			Bond Future	12.66	70.9627	70.6543	70.9627	0.00
24/04/2023	ES42 On 03-August-23			Bond Future	12.79	72.4663	72.1508	72.4663	4,000.00
24/04/2023	ES42 On 02-November-23			Bond Future	12.93	69.7426	69.4205	69.7426	0.00
24/04/2023	ES42 On 01-February-24			Bond Future	13.05	71.3447	71.0148	71.3447	0.00
24/04/2023	ES42 On 02-May-24			Bond Future	13.18	68.6712	68.3341	68.6712	0.00
24/04/2023	GOVI On 04-May-23			GOVI	862.99	866.0360	862.9940	866.0360	95.00
24/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	101140	13	10	13	0.00
24/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	101240	13	10	13	0.00
24/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	101340	13	10	13	0.00
24/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 03-August-23			GOVI	881.05	884.1720	881.0540	884.1720	837.00
24/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	438240	47	44	47	0.00
24/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	438440	47	44	47	0.00
24/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	438340	47	44	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
24/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-November-23			GOVI	899.56	902.7420	899.5630	902.7420	0.00
24/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	137630	17	14	17	0.00
24/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	137530	17	14	17	0.00
24/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	137430	17	14	17	0.00
24/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 01-February-24			GOVI	919.98	923.2400	919.9790	923.2400	0.00
24/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	399990	43	40	43	0.00
24/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	399890	43	40	43	0.00
24/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	399790	43	40	43	0.00
24/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-May-24			GOVI	940.29	943.6170	940.2870	943.6170	0.00
24/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	106830	7	11	7	0.00
24/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	106930	7	11	7	0.00
24/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	107030	7	11	7	0.00
24/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2023	IGOV On 04-May-23			Index Future	326.52	325.7550	326.5160	325.7550	283.00
24/04/2023	IGOV On 03-August-23			Index Future	333.43	332.6580	333.4300	332.6580	630.00
24/04/2023	IGOV On 02-November-23			Index Future	340.51	339.7240	340.5140	339.7240	16.00
24/04/2023	IGOV On 01-February-24			Index Future	348.32	347.5140	348.3190	347.5140	0.00
24/04/2023	IGOV On 02-May-24			Index Future	356.08	355.2600	356.0840	355.2600	0.00
24/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	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
24/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.10	91.9100	91.9050	91.9100	0.00
24/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.38	91.6450	91.6250	91.6450	0.00
24/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.46	91.4900	91.5400	91.4900	0.00
24/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.57	91.4850	91.4300	91.4850	0.00
24/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.58	91.4650	91.4250	91.4650	0.00
24/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.59	91.4650	91.4100	91.4650	0.00
24/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.53	91.5200	91.4700	91.5200	0.00
24/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.7050	91.6300	91.7050	0.00
24/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8900	91.8000	91.8900	0.00
24/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.16	91.9500	91.8450	91.9500	0.00
24/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.00	92.0950	92.0000	92.0950	0.00
24/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.01	92.1000	91.9950	92.1000	0.00
24/04/2023	R035 On 04-May-23			Bond Future	11.40	85.8559	85.4990	85.8559	25,706.00
24/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
24/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	491.00
24/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	291	0	0	0	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
24/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2323	3	2	3	0.00
24/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	2670	3	3	3	0.00
24/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9273	10	9	10	0.00
24/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	5712	6	6	6	0.00
24/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	259	0	0	0	0.00
24/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	275	0	0	0	0.00
24/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	1	0	0	0	388.00
24/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	96	0	0	0	770.00
24/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	217	0	0	0	491.00
24/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	770.00
24/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	5001	5	5	5	0.00
24/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	2101	2	2	2	0.00
24/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4695	4	5	4	0.00
24/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1309	1	1	1	0.00
24/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	1	0	0	0	388.00
24/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
24/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	62	0	0	0	770.00
24/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1393	1	1	1	0.00
24/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1350	1	1	1	0.00
24/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	95	0	0	0	1,035.00
24/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1523	1	2	1	0.00
24/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5803	5	6	5	0.00
24/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9445	9	9	9	0.00
24/04/2023	R035 On 03-August-23			Bond Future	11.50	87.6539	87.2887	87.6539	55,564.00
24/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	3979	4	4	4	0.00
24/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4016	4	4	4	0.00
24/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4053	4	4	4	0.00
24/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1359	1	1	1	0.00
24/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1375	1	1	1	0.00
24/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1391	1	1	1	0.00
24/04/2023	R035 On 02-November-23			Bond Future	11.62	84.9872	84.6147	84.9872	99,908.00
24/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2649	3	3	3	0.00
24/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	989	1	1	1	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
24/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7504	8	8	8	0.00
24/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2596	3	3	3	0.00
24/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2622	3	3	3	0.00
24/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	1890	2	2	2	400.00
24/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3705	4	4	4	0.00
24/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3734	4	4	4	0.00
24/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1152	1	1	1	400.00
24/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6681	6	7	6	0.00
24/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4661	4	5	4	0.00
24/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3676	4	4	4	0.00
24/04/2023	R035 On 01-February-24			Bond Future	11.71	86.9189	86.5373	86.9189	0.00
24/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	9867	10	10	10	0.00
24/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5273	6	5	6	0.00
24/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5339	6	5	6	0.00
24/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2315	2	2	2	400.00
24/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5306	6	5	6	0.00
24/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1386	2	1	2	400.00
24/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7534	7	8	7	0.00
24/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5573	5	6	5	0.00
24/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2804	3	3	3	0.00
24/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2823	3	3	3	0.00
24/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2786	3	3	3	0.00
24/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1213	1	1	1	400.00
24/04/2023	R035 On 02-May-24			Bond Future	11.81	84.3240	83.9341	84.3240	0.00
24/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2762	3	3	3	0.00
24/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2718	3	3	3	0.00
24/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2740	3	3	3	0.00
24/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	6063	6	6	6	0.00
24/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	6096	6	6	6	0.00
24/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	6029	6	6	6	0.00
24/04/2023	R186 On 04-May-23			Bond Future	8.85	109.1850	109.0142	109.1850	39,090.00
24/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	14	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	357	0	0	0	0.00
24/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	373	1	0	1	0.00
24/04/2023	R186 On 04-May-23		Call	Bond Future	9014	9	9	9	0.00
24/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	389	1	0	1	0.00
24/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	426	0	0	0	0.00
24/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	410	0	0	0	0.00
24/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	441	0	0	0	0.00
24/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1555	1	2	1	200.00
24/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
24/04/2023	R186 On 03-August-23			Bond Future	8.88	106.1636	105.9882	106.1636	80,717.00
24/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	2855	3	3	3	0.00
24/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	2808	3	3	3	0.00
24/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	2831	3	3	3	0.00
24/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	335	0	0	0	0.00
24/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	340	0	0	0	0.00
24/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	330	0	0	0	0.00
24/04/2023	R186 On 02-November-23			Bond Future	8.91	108.3929	108.2142	108.3929	16,388.00
24/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4402	5	4	5	0.00
24/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2247	2	2	2	0.00
24/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2228	2	2	2	0.00
24/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2265	2	2	2	0.00
24/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	1822	2	2	2	1,715.00
24/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	933	1	1	1	0.00
24/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	950	1	1	1	0.00
24/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	941	1	1	1	0.00
24/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1168	1	1	1	0.00
24/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	359	0	0	0	1,715.00
24/04/2023	R186 On 01-February-24			Bond Future	8.88	105.5455	105.3619	105.5455	0.00
24/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2641	3	3	3	0.00
24/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2606	3	3	3	0.00
24/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2623	3	3	3	0.00
24/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	1017	1	1	1	0.00
24/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	1032	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
24/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	1024	1	1	1	0.00
24/04/2023	R186 On 02-May-24			Bond Future	8.87	107.8734	107.6860	107.8734	0.00
24/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	696	1	1	1	0.00
24/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	704	1	1	1	0.00
24/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	713	1	1	1	0.00
24/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2754	3	3	3	0.00
24/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2770	3	3	3	0.00
24/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2786	3	3	3	0.00
24/04/2023	R197 On 04-May-23			Bond Future	336.31	336.3080	336.3068	336.3080	309.00
24/04/2023	R197 On 03-August-23			Bond Future	334.32	334.3205	334.3162	334.3205	0.00
24/04/2023	R197 On 02-November-23			Bond Future	341.42	341.4211	341.4179	341.4211	0.00
24/04/2023	R202 On 04-May-23			Bond Future	251.92	250.7992	251.9160	250.7992	4,492.00
24/04/2023	R202 On 03-August-23			Bond Future	252.41	251.2726	252.4109	251.2726	5,420.00
24/04/2023	R202 On 02-November-23			Bond Future	257.77	256.6095	257.7730	256.6095	0.00
24/04/2023	R202 On 01-February-24			Bond Future	258.66	257.4677	258.6560	257.4677	0.00
24/04/2023	R202 On 02-May-24			Bond Future	264.42	263.2048	264.4202	263.2048	0.00
24/04/2023	R209 On 04-May-23			Bond Future	11.45	66.3210	66.0327	66.3210	18,008.00
24/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	37	0	0	0	1,250.00
24/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	739	1	1	1	2,250.00
24/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	4911	5	5	5	0.00
24/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	90	0	0	0	0.00
24/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
24/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	4,500.00
24/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	77	0	0	0	0.00
24/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	83	0	0	0	0.00
24/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1861	2	2	2	0.00
24/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1906	2	2	2	0.00
24/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4962	5	5	5	0.00
24/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	504	0	1	0	0.00
24/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7777	7	8	7	0.00
24/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1816	2	2	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
24/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	1	0	0	0	9,750.00
24/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2331	2	2	2	8,250.00
24/04/2023	R209 On 03-August-23			Bond Future	11.55	67.7098	67.4149	67.7098	13,156.00
24/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3254	3	3	3	0.00
24/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	521	1	1	1	1,800.00
24/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3191	3	3	3	0.00
24/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3223	3	3	3	0.00
24/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	94	0	0	0	1,800.00
24/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8302	8	8	8	0.00
24/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1334	1	1	1	0.00
24/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4852	5	5	5	0.00
24/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1366	1	1	1	0.00
24/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1350	1	1	1	0.00
24/04/2023	R209 On 02-November-23			Bond Future	11.65	65.9793	65.6785	65.9793	0.00
24/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2078	2	2	2	0.00
24/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2034	2	2	2	0.00
24/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2056	2	2	2	0.00
24/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3563	3	4	3	0.00
24/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3591	3	4	3	0.00
24/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3536	3	4	3	0.00
24/04/2023	R209 On 01-February-24			Bond Future	11.73	67.4793	67.1710	67.4793	0.00
24/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4438	5	4	5	0.00
24/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4467	5	4	5	0.00
24/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4495	5	4	5	0.00
24/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2581	2	3	2	0.00
24/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2598	2	3	2	0.00
24/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2616	3	3	3	0.00
24/04/2023	R209 On 02-May-24			Bond Future	11.82	65.8147	65.4998	65.8147	0.00
24/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2428	3	2	3	0.00
24/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2389	3	2	3	0.00
24/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2409	3	2	3	0.00
24/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5515	5	6	5	0.00
24/04/2023	R209 On 02-May-24	11.17	Put	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
24/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5485	5	5	5	0.00
24/04/2023	R210 On 04-May-23			Bond Future	224.58	224.3419	224.5802	224.3419	72.00
24/04/2023	R210 On 03-August-23			Bond Future	229.34	229.0954	229.3367	229.0954	371.00
24/04/2023	R210 On 02-November-23			Bond Future	231.00	230.7564	231.0036	230.7564	0.00
24/04/2023	R210 On 01-February-24			Bond Future	236.30	236.0499	236.3012	236.0499	0.00
24/04/2023	R210 On 02-May-24			Bond Future	238.27	238.0121	238.2695	238.0121	0.00
24/04/2023	R213 On 04-May-23			Bond Future	10.60	82.7879	82.4981	82.7879	8,503.00
24/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	946	1	1	1	0.00
24/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	977	1	1	1	0.00
24/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1009	1	1	1	0.00
24/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	335	0	0	0	0.00
24/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	349	0	0	0	0.00
24/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	364	0	0	0	0.00
24/04/2023	R213 On 03-August-23			Bond Future	10.69	84.5215	84.2249	84.5215	27,889.00
24/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4515	5	5	5	0.00
24/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4549	5	5	5	0.00
24/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	4584	5	5	5	0.00
24/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	540	1	1	1	0.00
24/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	532	0	1	0	0.00
24/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	547	1	1	1	0.00
24/04/2023	R213 On 02-November-23			Bond Future	10.79	82.7414	82.4388	82.7414	0.00
24/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3275	3	3	3	0.00
24/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3301	4	3	4	0.00
24/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3328	4	3	4	0.00
24/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1882	2	2	2	0.00
24/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1898	2	2	2	0.00
24/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1914	2	2	2	0.00
24/04/2023	R213 On 01-February-24			Bond Future	10.87	84.6217	84.3116	84.6217	0.00
24/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5115	5	5	5	0.00
24/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5057	5	5	5	0.00
24/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5087	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
24/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1626	2	2	2	0.00
24/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1637	2	2	2	0.00
24/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1615	2	2	2	0.00
24/04/2023	R213 On 02-May-24			Bond Future	10.96	82.9296	82.6128	82.9296	0.00
24/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	1824	2	2	2	0.00
24/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	1841	2	2	2	0.00
24/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	1858	2	2	2	0.00
24/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4653	4	5	4	0.00
24/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4679	4	5	4	0.00
24/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4705	5	5	5	0.00
24/04/2023	R214 On 04-May-23			Bond Future	11.81	62.3847	62.0912	62.3847	11,715.00
24/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	56	0	0	0	0.00
24/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	47	0	0	0	0.00
24/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	51	0	0	0	0.00
24/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2320	2	2	2	0.00
24/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2369	2	2	2	0.00
24/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2271	2	2	2	0.00
24/04/2023	R214 On 03-August-23			Bond Future	11.90	63.6911	63.3909	63.6911	16,996.00
24/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	2887	3	3	3	0.00
24/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	2828	3	3	3	0.00
24/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	2857	3	3	3	0.00
24/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1657	2	2	2	0.00
24/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1675	2	2	2	0.00
24/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1638	2	2	2	0.00
24/04/2023	R214 On 02-November-23			Bond Future	12.01	61.7274	61.4211	61.7274	0.00
24/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1682	2	2	2	0.00
24/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1722	2	2	2	0.00
24/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1702	2	2	2	0.00
24/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4487	4	4	4	0.00
24/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4520	4	5	4	0.00
24/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4454	4	4	4	0.00
24/04/2023	R214 On 01-February-24			Bond Future	12.10	63.1305	62.8167	63.1305	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
24/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3716	4	4	4	0.00
24/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3742	4	4	4	0.00
24/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3769	4	4	4	0.00
24/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3463	3	3	3	0.00
24/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3484	3	3	3	0.00
24/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3506	3	4	3	0.00
24/04/2023	R214 On 02-May-24			Bond Future	12.19	61.2183	60.8977	61.2183	0.00
24/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2444	3	2	3	0.00
24/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2425	3	2	3	0.00
24/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2406	3	2	3	0.00
24/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	6064	6	6	6	0.00
24/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	6031	6	6	6	0.00
24/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5997	6	6	6	0.00
24/04/2023	R248 On 04-May-23			Bond Future	11.95	76.6985	76.3415	76.6985	24,817.00
24/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	14	0	0	0	0.00
24/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	13	0	0	0	0.00
24/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
24/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	1	0	0	0	1,500.00
24/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	15	0	0	0	0.00
24/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3883	4	4	4	0.00
24/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10714	10	11	10	0.00
24/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	4015	4	4	4	0.00
24/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3949	4	4	4	0.00
24/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5576	5	6	5	0.00
24/04/2023	R248 On 03-August-23			Bond Future	12.06	78.3047	77.9395	78.3047	239,474.00
24/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	2908	3	3	3	0.00
24/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	2875	3	3	3	0.00
24/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	2941	3	3	3	0.00
24/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2615	2	3	2	0.00
24/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2669	3	3	3	0.00
24/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2642	3	3	3	0.00
24/04/2023	R248 On 02-November-23			Bond Future	12.16	75.5051	75.1325	75.5051	11,069.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	1847	2	2	2	0.00
24/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1825	2	2	2	0.00
24/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1804	2	2	2	0.00
24/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	6059	6	6	6	0.00
24/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	6148	6	6	6	0.00
24/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	6103	6	6	6	0.00
24/04/2023	R248 On 01-February-24			Bond Future	12.26	77.2215	76.8399	77.2215	0.00
24/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4140	4	4	4	0.00
24/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4109	4	4	4	0.00
24/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4079	4	4	4	0.00
24/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4783	5	5	5	0.00
24/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4753	5	5	5	0.00
24/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4724	5	5	5	0.00
24/04/2023	R248 On 02-May-24			Bond Future	12.36	74.4761	74.0863	74.4761	13,000.00
24/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2560	3	3	3	0.00
24/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2539	3	3	3	0.00
24/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2518	3	3	3	0.00
24/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7963	8	8	8	0.00
24/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	8052	8	8	8	0.00
24/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	8007	8	8	8	0.00