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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
18/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	2025 On 04-May-23			Bond Future	168.58	168.6023	168.5759	168.6023	5,293.00
18/04/2023	2025 On 03-August-23			Bond Future	170.39	170.4139	170.3861	170.4139	5,108.00
18/04/2023	2025 On 02-November-23			Bond Future	174.05	174.0823	174.0538	174.0823	0.00
18/04/2023	2025 On 01-February-24			Bond Future	176.11	176.1386	176.1094	176.1386	0.00
18/04/2023	2025 On 02-May-24			Bond Future	179.99	180.0200	179.9903	180.0200	0.00
18/04/2023	2029 On 04-May-23			Bond Future	122.21	122.1846	122.2077	122.1846	2,027.00
18/04/2023	2029 On 03-August-23			Bond Future	124.78	124.7599	124.7829	124.7599	1,886.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2029 On 02-November-23			Bond Future	126.14	126.1185	126.1419	126.1185	0.00
18/04/2023	2029 On 01-February-24			Bond Future	128.93	128.9048	128.9287	128.9048	0.00
18/04/2023	2029 On 02-May-24			Bond Future	130.41	130.3828	130.4073	130.3828	0.00
18/04/2023	2030 On 04-May-23			Bond Future	10.05	92.1950	10.0544	92.1950	28,102.00
18/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	63	0	63	0	150.00
18/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8408	8	8408	8	0.00
18/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10212	10	10212	10	0.00
18/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10482	10	10482	10	0.00
18/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2731	3	2731	3	350.00
18/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6717	7	6717	7	0.00
18/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2302	2	2302	2	0.00
18/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
18/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	119	0	119	0	479.00
18/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5567	5	5567	5	0.00
18/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2226	2	2226	2	0.00
18/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2264	2	2264	2	0.00
18/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	227	0	227	0	388.00
18/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1855	2	1855	2	479.00
18/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	602	1	602	1	1,080.00
18/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	847	1	847	1	0.00
18/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	227	0	227	0	0.00
18/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1473	2	1473	2	0.00
18/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	154	0	154	0	0.00
18/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	159	0	159	0	0.00
18/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	5	0	5	0	150.00
18/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1870	2	1870	2	0.00
18/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4765	5	4765	5	0.00
18/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2231	2	2231	2	0.00
18/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	148	0	148	0	0.00
18/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	2	0	2	0	388.00
18/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	98	0	98	0	0.00
18/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
18/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
18/04/2023	2030 On 03-August-23			Bond Future	10.14	90.1081	10.1406	90.1081	75,529.00
18/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5472	5	5472	5	0.00
18/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9980	10	9980	10	0.00
18/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11080	11	11080	11	0.00
18/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5437	5	5437	5	0.00
18/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5401	5	5401	5	0.00
18/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2382	2	2382	2	1,012.00
18/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3101	3	3101	3	350.00
18/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	910	1	910	1	0.00
18/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	350	0	350	0	0.00
18/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	340	0	340	0	0.00
18/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	20	0	20	0	350.00
18/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	39	0	39	0	1,012.00
18/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1258	1	1258	1	0.00
18/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	345	0	345	0	0.00
18/04/2023	2030 On 02-November-23			Bond Future	10.21	92.0266	10.2143	92.0266	0.00
18/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6221	6	6221	6	0.00
18/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3899	4	3899	4	0.00
18/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3842	4	3842	4	0.00
18/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3870	4	3870	4	0.00
18/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2016	2	2016	2	800.00
18/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1135	1	1135	1	800.00
18/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3918	4	3918	4	0.00
18/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2630	3	2630	3	0.00
18/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1389	1	1389	1	0.00
18/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1401	1	1401	1	0.00
18/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1376	1	1376	1	0.00
18/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	697	1	697	1	800.00
18/04/2023	2030 On 01-February-24			Bond Future	10.28	90.0334	10.2832	90.0334	0.00
18/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5548	5	5548	5	0.00
18/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7807	8	7807	8	0.00
18/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2253	2	2253	2	400.00

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18/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5401	5	5401	5	0.00
18/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5519	5	5519	5	0.00
18/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1376	1	1376	1	400.00
18/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5578	6	5578	6	0.00
18/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1980	2	1980	2	1,360.00
18/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3446	3	3446	3	0.00
18/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1249	1	1249	1	0.00
18/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	717	1	717	1	400.00
18/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4366	4	4366	4	0.00
18/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1268	1	1268	1	0.00
18/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1305	1	1305	1	1,360.00
18/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3134	3	3134	3	0.00
18/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1258	1	1258	1	0.00
18/04/2023	2030 On 02-May-24			Bond Future	10.36	91.9966	10.3642	91.9966	0.00
18/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1853	2	1853	2	0.00
18/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1819	2	1819	2	0.00
18/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1836	2	1836	2	0.00
18/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4032	4	4032	4	0.00
18/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4056	4	4056	4	0.00
18/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4008	4	4008	4	0.00
18/04/2023	2032 On 04-May-23			Bond Future	10.74	86.6831	10.7356	86.6831	72,115.00
18/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
18/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	5	0	5	0	730.00
18/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1684	2	1684	2	0.00
18/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1214	1	1214	1	0.00
18/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1248	1	1248	1	0.00
18/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	82	0	82	0	500.00
18/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	515	0	515	0	400.00
18/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	342	0	342	0	730.00
18/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1282	1	1282	1	0.00
18/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1918	2	1918	2	0.00
18/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	680	1	680	1	0.00
18/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00

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18/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3251	3	3251	3	400.00
18/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12417	12	12417	12	0.00
18/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
18/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4683	5	4683	5	0.00
18/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	282	0	282	0	730.00
18/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	498	1	498	1	0.00
18/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1400	2	1400	2	0.00
18/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1108	1	1108	1	0.00
18/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2344	2	2344	2	0.00
18/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	515	1	515	1	0.00
18/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	531	1	531	1	0.00
18/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	347	0	347	0	13,000.00
18/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	913	1	913	1	500.00
18/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3709	4	3709	4	0.00
18/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	90	0	90	0	0.00
18/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	4957	5	4957	5	0.00
18/04/2023	2032 On 03-August-23			Bond Future	10.83	88.4887	10.8311	88.4887	93,181.00
18/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5104	5	5104	5	0.00
18/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5142	5	5142	5	0.00
18/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5180	5	5180	5	0.00
18/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5679	6	5679	6	5,000.00
18/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	230	0	230	0	1,500.00
18/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	930	1	930	1	1,500.00
18/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3637	4	3637	4	0.00
18/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6678	7	6678	7	0.00
18/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	553	1	553	1	0.00
18/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	655	1	655	1	0.00
18/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	664	1	664	1	0.00
18/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	672	1	672	1	0.00
18/04/2023	2032 On 02-November-23			Bond Future	10.92	86.2109	10.9249	86.2109	64,607.00
18/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3691	4	3691	4	0.00
18/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3661	4	3661	4	0.00
18/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5858	6	5858	6	0.00

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18/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3720	4	3720	4	0.00
18/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2200	2	2200	2	0.00
18/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1267	1	1267	1	0.00
18/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2237	2	2237	2	0.00
18/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2218	2	2218	2	0.00
18/04/2023	2032 On 01-February-24			Bond Future	11.01	88.0964	11.0139	88.0964	0.00
18/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5760	6	5760	6	0.00
18/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8350	8	8350	8	0.00
18/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2692	3	2692	3	1,200.00
18/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5728	6	5728	6	0.00
18/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1292	1	1292	1	1,200.00
18/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5697	6	5697	6	0.00
18/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1915	2	1915	2	0.00
18/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6263	6	6263	6	0.00
18/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1901	2	1901	2	0.00
18/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3915	4	3915	4	0.00
18/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1114	1	1114	1	1,200.00
18/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1889	2	1889	2	0.00
18/04/2023	2032 On 02-May-24			Bond Future	11.11	85.8562	11.1103	85.8562	0.00
18/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2297	2	2297	2	0.00
18/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2317	2	2317	2	0.00
18/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2337	2	2337	2	0.00
18/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4952	5	4952	5	0.00
18/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4981	5	4981	5	0.00
18/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5010	5	5010	5	0.00
18/04/2023	2033 On 04-May-23			Bond Future	116.50	116.0054	116.4956	116.0054	986.00
18/04/2023	2033 On 03-August-23			Bond Future	118.95	118.4506	118.9505	118.4506	6,988.00
18/04/2023	2033 On 02-November-23			Bond Future	120.09	119.5825	120.0932	119.5825	0.00
18/04/2023	2033 On 01-February-24			Bond Future	122.75	122.2244	122.7463	122.2244	0.00
18/04/2023	2033 On 02-May-24			Bond Future	123.99	123.4599	123.9933	123.4599	0.00
18/04/2023	2037 On 04-May-23			Bond Future	11.62	80.8565	11.6239	80.8565	36,234.00
18/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	44	0	44	0	400.00
18/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10767	11	10767	11	0.00

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18/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	259	0	259	0	0.00
18/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1417	1	1417	1	400.00
18/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	24	0	24	0	703.00
18/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	234	0	234	0	0.00
18/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	246	0	246	0	0.00
18/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2066	2	2066	2	0.00
18/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
18/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2065	2	2065	2	0.00
18/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2112	2	2112	2	0.00
18/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4007	4	4007	4	0.00
18/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3539	4	3539	4	0.00
18/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	535	1	535	1	0.00
18/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2019	2	2019	2	0.00
18/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	295	0	295	0	703.00
18/04/2023	2037 On 03-August-23			Bond Future	11.74	78.2830	11.7378	78.2830	114,865.00
18/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3831	4	3831	4	0.00
18/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	176	0	176	0	1,800.00
18/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	818	1	818	1	1,800.00
18/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3760	4	3760	4	0.00
18/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3795	4	3795	4	0.00
18/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1644	2	1644	2	0.00
18/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1662	2	1662	2	0.00
18/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5113	5	5113	5	0.00
18/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8870	9	8870	9	0.00
18/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1626	2	1626	2	0.00
18/04/2023	2037 On 02-November-23			Bond Future	11.84	79.9498	11.8415	79.9498	0.00
18/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2489	2	2489	2	0.00
18/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2515	2	2515	2	0.00
18/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2541	2	2541	2	0.00
18/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4120	4	4120	4	0.00
18/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4089	4	4089	4	0.00
18/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4058	4	4058	4	0.00
18/04/2023	2037 On 01-February-24			Bond Future	11.94	77.4422	11.9443	77.4422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5098	5	5098	5	0.00
18/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5131	5	5131	5	0.00
18/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5163	5	5163	5	0.00
18/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3113	3	3113	3	0.00
18/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3133	3	3133	3	0.00
18/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3153	3	3153	3	0.00
18/04/2023	2037 On 02-May-24			Bond Future	12.05	79.1305	12.0548	79.1305	0.00
18/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2868	3	2868	3	0.00
18/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2912	3	2912	3	0.00
18/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2890	3	2890	3	0.00
18/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6271	6	6271	6	0.00
18/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6306	6	6306	6	0.00
18/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6236	6	6236	6	0.00
18/04/2023	2038 On 04-May-23			Bond Future	129.15	129.4690	129.1457	129.4690	2,894.00
18/04/2023	2038 On 03-August-23			Bond Future	129.91	130.2381	129.9073	130.2381	2,175.00
18/04/2023	2038 On 02-November-23			Bond Future	132.70	133.0416	132.7036	133.0416	1,343.00
18/04/2023	2038 On 01-February-24			Bond Future	133.62	133.9675	133.6221	133.9675	0.00
18/04/2023	2038 On 02-May-24			Bond Future	136.57	136.9194	136.5666	136.9194	0.00
18/04/2023	2040 On 04-May-23			Bond Future	11.87	81.5521	11.8694	81.5521	32,260.00
18/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
18/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
18/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	2	0	2	0	388.00
18/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8679	8	8679	8	0.00
18/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	183	0	183	0	486.00
18/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1609	2	1609	2	0.00
18/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	7	0	7	0	684.00
18/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	122	0	122	0	0.00
18/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	130	0	130	0	0.00
18/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	138	0	138	0	0.00
18/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5218	5	5218	5	0.00
18/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	23	0	23	0	388.00
18/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	1	0	1	0	486.00
18/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2852	3	2852	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	534	1	534	1	684.00
18/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7348	8	7348	8	0.00
18/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2908	3	2908	3	0.00
18/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2964	3	2964	3	0.00
18/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5321	6	5321	6	0.00
18/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2581	3	2581	3	0.00
18/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6054	6	6054	6	0.00
18/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11351	12	11351	12	0.00
18/04/2023	2040 On 03-August-23			Bond Future	11.99	78.7427	11.9862	78.7427	112,358.00
18/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3476	3	3476	3	0.00
18/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3441	3	3441	3	0.00
18/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3511	3	3511	3	0.00
18/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2090	2	2090	2	0.00
18/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2134	2	2134	2	0.00
18/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2112	2	2112	2	0.00
18/04/2023	2040 On 02-November-23			Bond Future	12.09	80.4193	12.0927	80.4193	29.00
18/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2174	2	2174	2	0.00
18/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2150	2	2150	2	0.00
18/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2126	2	2126	2	0.00
18/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5203	5	5203	5	0.00
18/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5128	5	5128	5	0.00
18/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5165	5	5165	5	0.00
18/04/2023	2040 On 01-February-24			Bond Future	12.20	77.6715	12.1988	77.6715	11.00
18/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4766	5	4766	5	0.00
18/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4702	5	4702	5	0.00
18/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4734	5	4734	5	0.00
18/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3931	4	3931	4	0.00
18/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3955	4	3955	4	0.00
18/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3906	4	3906	4	0.00
18/04/2023	2040 On 02-May-24			Bond Future	12.31	79.3648	12.3118	79.3648	0.00
18/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3071	3	3071	3	0.00
18/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3048	3	3048	3	0.00
18/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3024	3	3024	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7133	7	7133	7	0.00
18/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7208	7	7208	7	0.00
18/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7170	7	7170	7	0.00
18/04/2023	2044 On 04-May-23			Bond Future	11.95	77.7309	11.9486	77.7309	39,333.00
18/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	93	0	93	0	0.00
18/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	484	0	484	0	0.00
18/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1159	1	1159	1	0.00
18/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2153	2	2153	2	0.00
18/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	82	0	82	0	0.00
18/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	87	0	87	0	0.00
18/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3403	4	3403	4	0.00
18/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1702	2	1702	2	4,423.00
18/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3462	4	3462	4	0.00
18/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	366	0	366	0	1,798.00
18/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	849	1	849	1	4,423.00
18/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3343	4	3343	4	0.00
18/04/2023	2044 On 03-August-23			Bond Future	12.06	74.9670	12.0617	74.9670	54,603.00
18/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3049	3	3049	3	0.00
18/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1797	2	1797	2	0.00
18/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2503	2	2503	2	0.00
18/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3015	3	3015	3	0.00
18/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2982	3	2982	3	0.00
18/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2460	3	2460	3	0.00
18/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2435	3	2435	3	0.00
18/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2872	3	2872	3	4,754.00
18/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3691	4	3691	4	3,076.00
18/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2409	3	2409	3	0.00
18/04/2023	2044 On 02-November-23			Bond Future	12.16	76.5632	12.1649	76.5632	0.00
18/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1993	2	1993	2	0.00
18/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1970	2	1970	2	0.00
18/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2016	2	2016	2	0.00
18/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5646	6	5646	6	0.00
18/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5726	6	5726	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5686	6	5686	6	0.00
18/04/2023	2044 On 01-February-24			Bond Future	12.27	73.8563	12.2673	73.8563	0.00
18/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4418	4	4418	4	0.00
18/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4387	4	4387	4	0.00
18/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4449	4	4449	4	0.00
18/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4319	4	4319	4	0.00
18/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4372	5	4372	5	0.00
18/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4345	4	4345	4	0.00
18/04/2023	2044 On 02-May-24			Bond Future	12.38	75.4664	12.3761	75.4664	0.00
18/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2883	3	2883	3	0.00
18/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2860	3	2860	3	0.00
18/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2906	3	2906	3	0.00
18/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7114	7	7114	7	0.00
18/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7194	7	7194	7	0.00
18/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7154	7	7154	7	0.00
18/04/2023	2046 On 04-May-23			Bond Future	112.21	113.3884	112.2091	113.3884	12,310.00
18/04/2023	2046 On 03-August-23			Bond Future	114.57	115.7783	114.5736	115.7783	10,709.00
18/04/2023	2046 On 02-November-23			Bond Future	114.95	116.1853	114.9547	116.1853	4,231.00
18/04/2023	2046 On 01-February-24			Bond Future	117.49	118.7523	117.4945	118.7523	0.00
18/04/2023	2046 On 02-May-24			Bond Future	117.94	119.2278	117.9423	119.2278	0.00
18/04/2023	2050 On 04-May-23			Bond Future	115.80	115.8170	115.8026	115.8170	9,844.00
18/04/2023	2050 On 03-August-23			Bond Future	116.06	116.0751	116.0599	116.0751	9,630.00
18/04/2023	2050 On 02-November-23			Bond Future	118.56	118.5737	118.5582	118.5737	3,146.00
18/04/2023	2050 On 01-February-24			Bond Future	118.94	118.9515	118.9355	118.9515	0.00
18/04/2023	2050 On 02-May-24			Bond Future	121.56	121.5724	121.5562	121.5724	0.00
18/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	AL37 On 04-May-23			Index Future	876.80	876.6250	876.7950	876.6250	0.00
18/04/2023	AL37 On 03-August-23			Index Future	895.05	894.8770	895.0460	894.8770	0.00
18/04/2023	AL37 On 02-November-23			Index Future	914.10	913.9270	914.0990	913.9270	0.00
18/04/2023	AL37 On 01-February-24			Index Future	934.08	933.9090	934.0840	933.9090	0.00
18/04/2023	AL37 On 02-May-24			Index Future	954.47	954.2920	954.4720	954.2920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	AL7T On 04-May-23			Index Future	1006.95	1005.1350	1006.9540	1005.1350	0.00
18/04/2023	AL7T On 03-August-23			Index Future	1027.91	1026.0630	1027.9140	1026.0630	0.00
18/04/2023	AL7T On 02-November-23			Index Future	1049.80	1047.9050	1049.7960	1047.9050	0.00
18/04/2023	AL7T On 01-February-24			Index Future	1072.75	1070.8170	1072.7480	1070.8170	0.00
18/04/2023	AL7T On 02-May-24			Index Future	1096.16	1094.1890	1096.1630	1094.1890	0.00
18/04/2023	ALBI On 04-May-23			Index Future	879.96	878.5050	879.9600	878.5050	99.00
18/04/2023	ALBI On 03-August-23			Index Future	898.28	896.7960	898.2760	896.7960	17.00
18/04/2023	ALBI On 02-November-23			Index Future	917.40	915.8870	917.3980	915.8870	0.00
18/04/2023	ALBI On 01-February-24			Index Future	937.46	935.9120	937.4560	935.9120	0.00
18/04/2023	ALBI On 02-May-24			Index Future	957.92	956.3390	957.9180	956.3390	0.00
18/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	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
18/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2023	ES33 On 04-May-23			Bond Future	12.14	73.9985	12.1381	73.9985	0.00
18/04/2023	ES33 On 03-August-23			Bond Future	12.27	75.5582	12.2744	75.5582	350.00
18/04/2023	ES33 On 02-November-23			Bond Future	12.41	73.3877	12.4134	73.3877	0.00
18/04/2023	ES33 On 01-February-24			Bond Future	12.55	75.0093	12.5538	75.0093	0.00
18/04/2023	ES33 On 02-May-24			Bond Future	12.70	72.8630	12.6999	72.8630	0.00
18/04/2023	ES42 On 04-May-23			Bond Future	12.59	70.8037	12.5916	70.8037	0.00
18/04/2023	ES42 On 03-August-23			Bond Future	12.72	72.2961	12.7210	72.2961	4,000.00
18/04/2023	ES42 On 02-November-23			Bond Future	12.85	69.5893	12.8524	69.5893	0.00
18/04/2023	ES42 On 01-February-24			Bond Future	12.98	71.1270	12.9786	71.1270	0.00
18/04/2023	ES42 On 02-May-24			Bond Future	13.11	68.4313	13.1142	68.4313	0.00
18/04/2023	GOVI On 04-May-23			GOVI	867.47	866.0480	867.4680	866.0480	245.00
18/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	145880	13	145880	13	0.00
18/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	145980	13	145980	13	0.00
18/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	146080	13	146080	13	0.00
18/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 03-August-23			GOVI	885.53	884.0790	885.5250	884.0790	670.00
18/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	482950	47	482950	47	0.00
18/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	483150	47	483150	47	0.00
18/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	483050	47	483050	47	0.00
18/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-November-23			GOVI	904.38	902.8990	904.3750	902.8990	0.00
18/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	185750	17	185750	17	0.00
18/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	185650	17	185650	17	0.00
18/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	185550	17	185550	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 01-February-24			GOVI	924.15	922.6410	924.1480	922.6410	0.00
18/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	441680	43	441680	43	0.00
18/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	441580	43	441580	43	0.00
18/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	441480	43	441480	43	0.00
18/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24			GOVI	944.32	942.7780	944.3200	942.7780	0.00
18/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	66500	8	66500	8	0.00
18/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	66600	8	66600	8	0.00
18/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	66700	8	66700	8	0.00
18/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2023	IGOV On 04-May-23			Index Future	326.83	327.4490	326.8300	327.4490	289.00
18/04/2023	IGOV On 03-August-23			Index Future	333.71	334.3480	333.7140	334.3480	624.00
18/04/2023	IGOV On 02-November-23			Index Future	340.90	341.5450	340.8970	341.5450	0.00
18/04/2023	IGOV On 01-February-24			Index Future	348.43	349.0900	348.4280	349.0900	0.00
18/04/2023	IGOV On 02-May-24			Index Future	356.11	356.7850	356.1080	356.7850	0.00
18/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.96	92.0150	7.9550	92.0150	0.00
18/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.04	91.9700	8.0400	91.9700	0.00
18/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.28	91.7300	8.2750	91.7300	0.00
18/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.31	91.6800	8.3100	91.6800	0.00
18/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5900	8.4100	91.5900	0.00
18/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.43	91.5650	8.4250	91.5650	0.00
18/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.32	8.3150	8.3150	8.3150	0.00
18/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6250	8.3500	91.6250	0.00
18/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.20	91.7500	8.2000	91.7500	0.00
18/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.98	91.9450	7.9800	91.9450	0.00
18/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.93	92.0150	7.9250	92.0150	0.00
18/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.88	92.0750	7.8800	92.0750	0.00
18/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.89	92.0450	7.8850	92.0450	0.00
18/04/2023	R035 On 04-May-23			Bond Future	11.33	85.6974	11.3320	85.6974	29,561.00
18/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
18/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	2	0	2	0	491.00
18/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2752	3	2752	3	0.00
18/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3092	3	3092	3	0.00
18/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	582	1	582	1	0.00
18/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9650	9	9650	9	0.00
18/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6094	6	6094	6	0.00
18/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	537	0	537	0	0.00
18/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	559	1	559	1	0.00
18/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	13	0	13	0	388.00
18/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	274	0	274	0	770.00
18/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	475	0	475	0	491.00
18/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	9	0	9	0	770.00
18/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4631	5	4631	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1901	2	1901	2	0.00
18/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4330	5	4330	5	0.00
18/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1223	1	1223	1	0.00
18/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	5	0	5	0	388.00
18/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
18/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1404	2	1404	2	0.00
18/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	107	0	107	0	770.00
18/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1294	1	1294	1	0.00
18/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1258	1	1258	1	0.00
18/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	146	0	146	0	1,035.00
18/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5428	6	5428	6	0.00
18/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9068	9	9068	9	0.00
18/04/2023	R035 On 03-August-23			Bond Future	11.44	87.4825	11.4361	87.4825	48,766.00
18/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4302	4	4302	4	0.00
18/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4339	4	4339	4	0.00
18/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4377	4	4377	4	0.00
18/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1308	1	1308	1	0.00
18/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1323	1	1323	1	0.00
18/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1338	1	1338	1	0.00
18/04/2023	R035 On 02-November-23			Bond Future	11.54	84.8370	11.5422	84.8370	99,908.00
18/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2892	3	2892	3	0.00
18/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1128	1	1128	1	400.00
18/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7867	8	7867	8	0.00
18/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2836	3	2836	3	0.00
18/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2864	3	2864	3	0.00
18/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2094	2	2094	2	400.00
18/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3539	4	3539	4	0.00
18/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3567	4	3567	4	0.00
18/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1106	1	1106	1	400.00
18/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6410	7	6410	7	0.00
18/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4456	5	4456	5	0.00
18/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3511	4	3511	4	0.00
18/04/2023	R035 On 01-February-24			Bond Future	11.65	86.6924	11.6482	86.6924	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10180	10	10180	10	0.00
18/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2487	2	2487	2	400.00
18/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5529	5	5529	5	0.00
18/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5596	5	5596	5	0.00
18/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5562	5	5562	5	0.00
18/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1513	1	1513	1	400.00
18/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7316	7	7316	7	0.00
18/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5400	6	5400	6	0.00
18/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2716	3	2716	3	0.00
18/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2734	3	2734	3	0.00
18/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2698	3	2698	3	0.00
18/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1180	1	1180	1	400.00
18/04/2023	R035 On 02-May-24			Bond Future	11.75	84.0718	11.7519	84.0718	0.00
18/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2930	3	2930	3	0.00
18/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2884	3	2884	3	0.00
18/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2907	3	2907	3	0.00
18/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5898	6	5898	6	0.00
18/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5931	6	5931	6	0.00
18/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5865	6	5865	6	0.00
18/04/2023	R186 On 04-May-23			Bond Future	8.72	109.4425	8.7201	109.4425	39,090.00
18/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	88	0	88	0	200.00
18/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	677	1	677	1	0.00
18/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	697	1	697	1	0.00
18/04/2023	R186 On 04-May-23		Call	Bond Future	9412	9	9412	9	0.00
18/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	717	1	717	1	0.00
18/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	351	0	351	0	0.00
18/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	340	0	340	0	0.00
18/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	363	0	363	0	0.00
18/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1231	1	1231	1	200.00
18/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
18/04/2023	R186 On 03-August-23			Bond Future	8.74	106.4148	8.7447	106.4148	68,968.00
18/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3202	3	3202	3	0.00
18/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3153	3	3153	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3178	3	3178	3	0.00
18/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	286	0	286	0	0.00
18/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	291	0	291	0	0.00
18/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	282	0	282	0	0.00
18/04/2023	R186 On 02-November-23			Bond Future	8.75	108.6804	8.7531	108.6804	15,692.00
18/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4786	5	4786	5	0.00
18/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2555	3	2555	3	0.00
18/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2536	3	2536	3	0.00
18/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2575	3	2575	3	0.00
18/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2104	2	2104	2	1,715.00
18/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	808	1	808	1	0.00
18/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	824	1	824	1	0.00
18/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	816	1	816	1	0.00
18/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1016	1	1016	1	0.00
18/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	310	0	310	0	1,715.00
18/04/2023	R186 On 01-February-24			Bond Future	8.74	105.7480	8.7392	105.7480	0.00
18/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2894	3	2894	3	0.00
18/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2857	3	2857	3	0.00
18/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2876	3	2876	3	0.00
18/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	917	1	917	1	0.00
18/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	930	1	930	1	0.00
18/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	923	1	923	1	0.00
18/04/2023	R186 On 02-May-24			Bond Future	8.73	108.0542	8.7251	108.0542	0.00
18/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	812	1	812	1	0.00
18/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	821	1	821	1	0.00
18/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	830	1	830	1	0.00
18/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2537	3	2537	3	0.00
18/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2552	3	2552	3	0.00
18/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2567	3	2567	3	0.00
18/04/2023	R197 On 04-May-23			Bond Future	335.92	335.8365	335.9235	335.8365	309.00
18/04/2023	R197 On 03-August-23			Bond Future	333.92	333.8296	333.9168	333.8296	0.00
18/04/2023	R197 On 02-November-23			Bond Future	341.10	341.0157	341.1046	341.0157	0.00
18/04/2023	R202 On 04-May-23			Bond Future	252.57	253.4673	252.5673	253.4673	4,492.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R202 On 03-August-23			Bond Future	253.06	253.9839	253.0640	253.9839	5,420.00
18/04/2023	R202 On 02-November-23			Bond Future	258.51	259.4513	258.5113	259.4513	0.00
18/04/2023	R202 On 01-February-24			Bond Future	259.27	260.2279	259.2670	260.2279	0.00
18/04/2023	R202 On 02-May-24			Bond Future	264.98	265.9619	264.9801	265.9619	0.00
18/04/2023	R209 On 04-May-23			Bond Future	11.38	66.2106	11.3801	66.2106	19,549.00
18/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	144	0	144	0	1,250.00
18/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1112	1	1112	1	2,250.00
18/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5274	5	5274	5	0.00
18/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	257	0	257	0	0.00
18/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
18/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	3	0	3	0	4,500.00
18/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	233	0	233	0	0.00
18/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	245	0	245	0	0.00
18/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1663	2	1663	2	0.00
18/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1703	2	1703	2	0.00
18/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4606	5	4606	5	0.00
18/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	518	1	518	1	0.00
18/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7418	8	7418	8	0.00
18/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1624	2	1624	2	0.00
18/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	5	0	5	0	9,750.00
18/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2079	2	2079	2	8,250.00
18/04/2023	R209 On 03-August-23			Bond Future	11.48	67.5898	11.4751	67.5898	8,708.00
18/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3551	3	3551	3	0.00
18/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	639	1	639	1	1,800.00
18/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3487	3	3487	3	0.00
18/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3519	3	3519	3	0.00
18/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	130	0	130	0	1,800.00
18/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7978	8	7978	8	0.00
18/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1272	1	1272	1	0.00
18/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4611	5	4611	5	0.00
18/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1302	1	1302	1	0.00
18/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1287	1	1287	1	0.00
18/04/2023	R209 On 02-November-23			Bond Future	11.57	65.8760	11.5685	65.8760	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2293	2	2293	2	0.00
18/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2246	2	2246	2	0.00
18/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2270	2	2270	2	0.00
18/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3391	4	3391	4	0.00
18/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3417	4	3417	4	0.00
18/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3365	3	3365	3	0.00
18/04/2023	R209 On 01-February-24			Bond Future	11.66	67.3167	11.6577	67.3167	0.00
18/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4682	5	4682	5	0.00
18/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4711	5	4711	5	0.00
18/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4740	5	4740	5	0.00
18/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2488	3	2488	3	0.00
18/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2505	3	2505	3	0.00
18/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2521	3	2521	3	0.00
18/04/2023	R209 On 02-May-24			Bond Future	11.75	65.6322	11.7523	65.6322	0.00
18/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2591	3	2591	3	0.00
18/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2551	2	2551	2	0.00
18/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2571	2	2571	2	0.00
18/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5348	5	5348	5	0.00
18/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5378	5	5378	5	0.00
18/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5318	5	5318	5	0.00
18/04/2023	R210 On 04-May-23			Bond Future	224.50	224.5384	224.5047	224.5384	132.00
18/04/2023	R210 On 03-August-23			Bond Future	229.24	229.2710	229.2357	229.2710	371.00
18/04/2023	R210 On 02-November-23			Bond Future	231.01	231.0453	231.0090	231.0453	0.00
18/04/2023	R210 On 01-February-24			Bond Future	236.11	236.1499	236.1128	236.1499	0.00
18/04/2023	R210 On 02-May-24			Bond Future	238.07	238.1077	238.0700	238.1077	0.00
18/04/2023	R213 On 04-May-23			Bond Future	10.47	82.9878	10.4741	82.9878	9,466.00
18/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1498	1	1498	1	0.00
18/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1532	1	1532	1	0.00
18/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1567	2	1567	2	0.00
18/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	306	0	306	0	0.00
18/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	316	0	316	0	0.00
18/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	327	0	327	0	0.00
18/04/2023	R213 On 03-August-23			Bond Future	10.56	84.7165	10.5612	84.7165	27,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5036	5	5036	5	0.00
18/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5072	5	5072	5	0.00
18/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5107	5	5107	5	0.00
18/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	471	0	471	0	0.00
18/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	464	0	464	0	0.00
18/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	477	1	477	1	0.00
18/04/2023	R213 On 02-November-23			Bond Future	10.65	82.9645	10.6508	82.9645	0.00
18/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3700	4	3700	4	0.00
18/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3729	4	3729	4	0.00
18/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3757	4	3757	4	0.00
18/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1683	2	1683	2	0.00
18/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1698	2	1698	2	0.00
18/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1712	2	1712	2	0.00
18/04/2023	R213 On 01-February-24			Bond Future	10.74	84.7788	10.7390	84.7788	0.00
18/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5546	5	5546	5	0.00
18/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5487	5	5487	5	0.00
18/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5517	5	5517	5	0.00
18/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1485	2	1485	2	0.00
18/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1495	2	1495	2	0.00
18/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1475	2	1475	2	0.00
18/04/2023	R213 On 02-May-24			Bond Future	10.83	83.0698	10.8254	83.0698	0.00
18/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2064	2	2064	2	0.00
18/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2082	2	2082	2	0.00
18/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2101	2	2101	2	0.00
18/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4332	4	4332	4	0.00
18/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4357	4	4357	4	0.00
18/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4382	4	4382	4	0.00
18/04/2023	R214 On 04-May-23			Bond Future	11.74	62.2468	11.7352	62.2468	12,180.00
18/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	189	0	189	0	0.00
18/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	170	0	170	0	0.00
18/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	179	0	179	0	0.00
18/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2082	2	2082	2	0.00
18/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2126	2	2126	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2038	2	2038	2	0.00
18/04/2023	R214 On 03-August-23			Bond Future	11.83	63.5434	11.8313	63.5434	14,237.00
18/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3176	3	3176	3	0.00
18/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3114	3	3114	3	0.00
18/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3145	3	3145	3	0.00
18/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1578	2	1578	2	0.00
18/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1595	2	1595	2	0.00
18/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1561	2	1561	2	0.00
18/04/2023	R214 On 02-November-23			Bond Future	11.93	61.5945	11.9285	61.5945	0.00
18/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1873	2	1873	2	0.00
18/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1915	2	1915	2	0.00
18/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1894	2	1894	2	0.00
18/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4287	4	4287	4	0.00
18/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4319	4	4319	4	0.00
18/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4255	4	4255	4	0.00
18/04/2023	R214 On 01-February-24			Bond Future	12.03	62.9416	12.0251	62.9416	0.00
18/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3944	4	3944	4	0.00
18/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3971	4	3971	4	0.00
18/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3998	4	3998	4	0.00
18/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3344	3	3344	3	0.00
18/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3365	3	3365	3	0.00
18/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3386	3	3386	3	0.00
18/04/2023	R214 On 02-May-24			Bond Future	12.12	61.0103	12.1187	61.0103	0.00
18/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2609	3	2609	3	0.00
18/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2589	3	2589	3	0.00
18/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2570	2	2570	2	0.00
18/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5888	6	5888	6	0.00
18/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5855	6	5855	6	0.00
18/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5822	6	5822	6	0.00
18/04/2023	R248 On 04-May-23			Bond Future	11.90	76.4661	11.9013	76.4661	61,300.00
18/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	73	0	73	0	0.00
18/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	68	0	68	0	0.00
18/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	12	0	12	0	1,500.00
18/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	78	0	78	0	0.00
18/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3627	4	3627	4	0.00
18/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10395	11	10395	11	0.00
18/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3751	4	3751	4	0.00
18/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3689	4	3689	4	0.00
18/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5268	5	5268	5	0.00
18/04/2023	R248 On 03-August-23			Bond Future	12.00	78.0590	12.0035	78.0590	178,817.00
18/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3161	3	3161	3	0.00
18/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3127	3	3127	3	0.00
18/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3195	3	3195	3	0.00
18/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2552	3	2552	3	0.00
18/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2604	3	2604	3	0.00
18/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2578	3	2578	3	0.00
18/04/2023	R248 On 02-November-23			Bond Future	12.11	75.2764	12.1069	75.2764	11,069.00
18/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2017	2	2017	2	0.00
18/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1994	2	1994	2	0.00
18/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1972	2	1972	2	0.00
18/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5884	6	5884	6	0.00
18/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5970	6	5970	6	0.00
18/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5927	6	5927	6	0.00
18/04/2023	R248 On 01-February-24			Bond Future	12.21	76.9227	12.2099	76.9227	0.00
18/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4334	4	4334	4	0.00
18/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4303	4	4303	4	0.00
18/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4272	4	4272	4	0.00
18/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4687	5	4687	5	0.00
18/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4658	5	4658	5	0.00
18/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4630	5	4630	5	0.00
18/04/2023	R248 On 02-May-24			Bond Future	12.31	74.1524	12.3101	74.1524	13,000.00
18/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2695	3	2695	3	0.00
18/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2673	3	2673	3	0.00
18/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2651	3	2651	3	0.00
18/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7821	8	7821	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7908	8	7908	8	0.00
18/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7864	8	7864	8	0.00