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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/04/2023 TO: 26/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	2025 On 04-May-23			Bond Future	168.75	168.7028	168.7497	168.7028	5,239.00
26/04/2023	2025 On 03-August-23			Bond Future	170.55	170.5049	170.5520	170.5049	5,808.00
26/04/2023	2025 On 02-November-23			Bond Future	174.18	174.1280	174.1764	174.1280	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
26/04/2023	2025 On 01-February-24			Bond Future	176.35	176.3004	176.3492	176.3004	0.00
26/04/2023	2025 On 02-May-24			Bond Future	180.28	180.2302	180.2803	180.2302	0.00
26/04/2023	2029 On 04-May-23			Bond Future	122.50	122.5202	122.5020	122.5202	1,233.00
26/04/2023	2029 On 03-August-23			Bond Future	125.09	125.1130	125.0938	125.1130	1,886.00
26/04/2023	2029 On 02-November-23			Bond Future	126.41	126.4258	126.4064	126.4258	0.00
26/04/2023	2029 On 01-February-24			Bond Future	129.30	129.3231	129.3029	129.3231	0.00
26/04/2023	2029 On 02-May-24			Bond Future	130.80	130.8203	130.7997	130.8203	0.00
26/04/2023	2030 On 04-May-23			Bond Future	10.20	91.5801	91.6075	91.5801	14,092.00
26/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	2	0	0	0	150.00
26/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	7747	8	8	8	0.00
26/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	9552	10	10	10	0.00
26/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	9822	10	10	10	0.00
26/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2030	2	2	2	350.00
26/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6055	6	6	6	0.00
26/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	1601	2	2	2	0.00
26/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
26/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	8	0	0	0	479.00
26/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	4902	5	5	5	0.00
26/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	1526	2	2	2	0.00
26/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	1563	2	2	2	0.00
26/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	28	0	0	0	388.00
26/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1167	1	1	1	479.00
26/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	177	0	0	0	1,080.00
26/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	1082	1	1	1	0.00
26/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	200	0	0	0	0.00
26/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1934	2	2	2	0.00
26/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	114	0	0	0	0.00
26/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	120	0	0	0	0.00
26/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	1	0	0	0	150.00
26/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	2420	2	2	2	0.00
26/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	5425	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
26/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2831	3	3	3	0.00
26/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	108	0	0	0	0.00
26/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	388.00
26/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	58	0	0	0	0.00
26/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
26/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
26/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
26/04/2023	2030 On 03-August-23			Bond Future	10.29	89.4880	89.5156	89.4880	90,165.00
26/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	4860	5	5	5	0.00
26/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9317	9	9	9	0.00
26/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	10415	10	10	10	0.00
26/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	4825	5	5	5	0.00
26/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	4791	5	5	5	0.00
26/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	1929	2	2	2	1,012.00
26/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	2590	3	3	3	350.00
26/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	1067	1	1	1	0.00
26/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	406	0	0	0	0.00
26/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	394	0	0	0	0.00
26/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	21	0	0	0	350.00
26/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	43	0	0	0	1,012.00
26/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1471	1	1	1	0.00
26/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	400	0	0	0	0.00
26/04/2023	2030 On 02-November-23			Bond Future	10.38	91.3678	91.3961	91.3678	10.00
26/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	5617	6	6	6	0.00
26/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3391	3	3	3	0.00
26/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3338	3	3	3	0.00
26/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3365	3	3	3	0.00
26/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1656	2	2	2	800.00
26/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	885	1	1	1	800.00
26/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	4375	4	4	4	0.00
26/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2976	3	3	3	0.00
26/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1589	2	2	2	0.00
26/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1603	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
26/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1575	2	2	2	0.00
26/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	799	1	1	1	800.00
26/04/2023	2030 On 01-February-24			Bond Future	10.44	89.4360	89.4646	89.4360	0.00
26/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5047	5	5	5	0.00
26/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7245	7	7	7	0.00
26/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	1931	2	2	2	400.00
26/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	4905	5	5	5	0.00
26/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5019	5	5	5	0.00
26/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1140	1	1	1	400.00
26/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5075	5	5	5	0.00
26/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1682	2	2	2	1,360.00
26/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3793	4	4	4	0.00
26/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1393	1	1	1	0.00
26/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	801	1	1	1	400.00
26/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4776	5	5	5	0.00
26/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1413	1	1	1	0.00
26/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1455	1	1	1	1,360.00
26/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3458	3	3	3	0.00
26/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1403	1	1	1	0.00
26/04/2023	2030 On 02-May-24			Bond Future	10.53	91.4090	91.4383	91.4090	0.00
26/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1586	2	2	2	0.00
26/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1555	2	2	2	0.00
26/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1571	2	2	2	0.00
26/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4403	4	4	4	0.00
26/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4429	4	4	4	0.00
26/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4378	4	4	4	0.00
26/04/2023	2032 On 04-May-23			Bond Future	10.90	86.0427	86.0234	86.0427	72,110.00
26/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
26/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	730.00
26/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	895	1	1	1	0.00
26/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	517	1	1	1	0.00
26/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	542	1	1	1	0.00

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26/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	3	0	0	0	0.00
26/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	107	0	0	0	400.00
26/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	48	0	0	0	730.00
26/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	568	1	1	1	0.00
26/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1102	1	1	1	0.00
26/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	182	0	0	0	0.00
26/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	0.00
26/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	2395	2	2	2	400.00
26/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	11597	12	12	12	0.00
26/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
26/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	5503	5	6	5	0.00
26/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	286	0	0	0	730.00
26/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	604	1	1	1	0.00
26/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1926	2	2	2	0.00
26/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1520	2	2	2	0.00
26/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	3085	3	3	3	0.00
26/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	629	1	1	1	0.00
26/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	654	1	1	1	0.00
26/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	378	0	0	0	13,000.00
26/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1235	1	1	1	0.00
26/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	4524	5	5	5	0.00
26/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	54	0	0	0	0.00
26/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5777	6	6	6	0.00
26/04/2023	2032 On 03-August-23			Bond Future	11.00	87.8421	87.8220	87.8421	103,110.00
26/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4394	4	4	4	0.00
26/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	4430	4	4	4	0.00
26/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	4466	4	4	4	0.00
26/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	4946	5	5	5	5,000.00
26/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	132	0	0	0	1,500.00
26/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	643	1	1	1	1,500.00
26/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	4180	4	4	4	0.00
26/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	7410	7	7	7	0.00
26/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	649	1	1	1	0.00

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26/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	771	1	1	1	0.00
26/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	781	1	1	1	0.00
26/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	792	1	1	1	0.00
26/04/2023	2032 On 02-November-23			Bond Future	11.10	85.5265	85.5061	85.5265	64,382.00
26/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3132	3	3	3	0.00
26/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3105	3	3	3	0.00
26/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5173	5	5	5	0.00
26/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3160	3	3	3	0.00
26/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2511	3	3	3	0.00
26/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1453	1	1	1	0.00
26/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2552	3	3	3	0.00
26/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2531	3	3	3	0.00
26/04/2023	2032 On 01-February-24			Bond Future	11.19	87.4689	87.4477	87.4689	0.00
26/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5164	5	5	5	0.00
26/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	7665	8	8	8	0.00
26/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2289	2	2	2	1,200.00
26/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5134	5	5	5	0.00
26/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1042	1	1	1	1,200.00
26/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5103	5	5	5	0.00
26/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	2140	2	2	2	0.00
26/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6832	7	7	7	0.00
26/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	2125	2	2	2	0.00
26/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4331	4	4	4	0.00
26/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1247	1	1	1	1,200.00
26/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	2111	2	2	2	0.00
26/04/2023	2032 On 02-May-24			Bond Future	11.29	85.2368	85.2152	85.2368	0.00
26/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	1954	2	2	2	0.00
26/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	1972	2	2	2	0.00
26/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	1990	2	2	2	0.00
26/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5421	5	5	5	0.00
26/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5451	5	5	5	0.00
26/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5482	5	5	5	0.00

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26/04/2023	2033 On 04-May-23			Bond Future	116.68	116.5638	116.6810	116.5638	553.00
26/04/2023	2033 On 03-August-23			Bond Future	119.15	119.0305	119.1497	119.0305	7,164.00
26/04/2023	2033 On 02-November-23			Bond Future	120.24	120.1214	120.2433	120.1214	0.00
26/04/2023	2033 On 01-February-24			Bond Future	123.00	122.8741	122.9985	122.8741	0.00
26/04/2023	2033 On 02-May-24			Bond Future	124.26	124.1314	124.2585	124.1314	0.00
26/04/2023	2037 On 04-May-23			Bond Future	11.69	80.6936	80.7295	80.6936	30,510.00
26/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	2	0	0	0	400.00
26/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10403	10	10	10	0.00
26/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	59	0	0	0	0.00
26/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	933	1	1	1	400.00
26/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	1	0	0	0	703.00
26/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	49	0	0	0	0.00
26/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	54	0	0	0	0.00
26/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1583	2	2	2	0.00
26/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
26/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2237	2	2	2	0.00
26/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2291	2	2	2	0.00
26/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4347	4	4	4	0.00
26/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3861	4	4	4	0.00
26/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	415	0	0	0	0.00
26/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2183	2	2	2	0.00
26/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	175	0	0	0	703.00
26/04/2023	2037 On 03-August-23			Bond Future	11.80	78.1234	78.1597	78.1234	127,118.00
26/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3504	3	4	3	0.00
26/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	126	0	0	0	1,800.00
26/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	666	1	1	1	1,800.00
26/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3435	3	3	3	0.00
26/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3469	3	3	3	0.00
26/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1683	2	2	2	0.00
26/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1702	2	2	2	0.00
26/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5326	5	5	5	0.00
26/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	9185	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
26/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1664	2	2	2	0.00
26/04/2023	2037 On 02-November-23			Bond Future	11.91	79.7644	79.8015	79.7644	0.00
26/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2255	2	2	2	0.00
26/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2280	2	2	2	0.00
26/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2304	2	2	2	0.00
26/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4281	4	4	4	0.00
26/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4249	4	4	4	0.00
26/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4217	4	4	4	0.00
26/04/2023	2037 On 01-February-24			Bond Future	12.01	77.3190	77.3568	77.3190	0.00
26/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	4842	5	5	5	0.00
26/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	4874	5	5	5	0.00
26/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	4905	5	5	5	0.00
26/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3192	3	3	3	0.00
26/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3213	3	3	3	0.00
26/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3233	3	3	3	0.00
26/04/2023	2037 On 02-May-24			Bond Future	12.12	79.0244	79.0630	79.0244	0.00
26/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2696	3	3	3	0.00
26/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2738	3	3	3	0.00
26/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2716	3	3	3	0.00
26/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6423	6	6	6	0.00
26/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6459	6	6	6	0.00
26/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6387	6	6	6	0.00
26/04/2023	2038 On 04-May-23			Bond Future	129.33	129.4647	129.3302	129.4647	2,894.00
26/04/2023	2038 On 03-August-23			Bond Future	130.08	130.2155	130.0775	130.2155	2,175.00
26/04/2023	2038 On 02-November-23			Bond Future	132.84	132.9825	132.8416	132.9825	1,343.00
26/04/2023	2038 On 01-February-24			Bond Future	133.84	133.9849	133.8404	133.9849	0.00
26/04/2023	2038 On 02-May-24			Bond Future	136.82	136.9713	136.8237	136.9713	0.00
26/04/2023	2040 On 04-May-23			Bond Future	11.89	81.4415	81.6299	81.4415	17,730.00
26/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
26/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
26/04/2023	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
26/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8567	8	9	8	0.00
26/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	45	0	0	0	486.00
26/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1277	1	1	1	0.00
26/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	684.00
26/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	23	0	0	0	0.00
26/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	25	0	0	0	0.00
26/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	28	0	0	0	0.00
26/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5084	5	5	5	0.00
26/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	2	0	0	0	388.00
26/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
26/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2855	3	3	3	0.00
26/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	314	0	0	0	684.00
26/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7460	8	7	8	0.00
26/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2916	3	3	3	0.00
26/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2977	3	3	3	0.00
26/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5426	6	5	6	0.00
26/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2556	3	3	3	0.00
26/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6163	6	6	6	0.00
26/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11463	12	11	12	0.00
26/04/2023	2040 On 03-August-23			Bond Future	12.00	78.6364	78.8284	78.6364	139,375.00
26/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3309	3	3	3	0.00
26/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3275	3	3	3	0.00
26/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3345	3	3	3	0.00
26/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2031	2	2	2	0.00
26/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2076	2	2	2	0.00
26/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2053	2	2	2	0.00
26/04/2023	2040 On 02-November-23			Bond Future	12.12	80.2881	80.4843	80.2881	29.00
26/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2057	2	2	2	0.00
26/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2034	2	2	2	0.00
26/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2010	2	2	2	0.00
26/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5220	5	5	5	0.00
26/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5144	5	5	5	0.00
26/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5182	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
26/04/2023	2040 On 01-February-24			Bond Future	12.21	77.6044	77.8047	77.6044	11.00
26/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4668	5	5	5	0.00
26/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4604	5	5	5	0.00
26/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4636	5	5	5	0.00
26/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3901	4	4	4	0.00
26/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3926	4	4	4	0.00
26/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3877	4	4	4	0.00
26/04/2023	2040 On 02-May-24			Bond Future	12.32	79.3160	79.5207	79.3160	0.00
26/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3003	3	3	3	0.00
26/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	2980	3	3	3	0.00
26/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	2956	3	3	3	0.00
26/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7115	7	7	7	0.00
26/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7191	7	7	7	0.00
26/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7153	7	7	7	0.00
26/04/2023	2044 On 04-May-23			Bond Future	11.94	77.8887	78.0178	77.8887	30,436.00
26/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	18	0	0	0	0.00
26/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	253	0	0	0	0.00
26/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	891	1	1	1	0.00
26/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	1971	2	2	2	0.00
26/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	14	0	0	0	0.00
26/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	16	0	0	0	0.00
26/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3296	3	3	3	0.00
26/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1436	2	1	2	4,423.00
26/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3359	3	3	3	0.00
26/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	148	0	0	0	1,798.00
26/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	545	1	1	1	4,423.00
26/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3233	3	3	3	0.00
26/04/2023	2044 On 03-August-23			Bond Future	12.05	75.1345	75.2660	75.1345	84,414.00
26/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	2970	3	3	3	0.00
26/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1718	2	2	2	0.00
26/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2422	2	2	2	0.00
26/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	2936	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
26/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2903	3	3	3	0.00
26/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2338	2	2	2	0.00
26/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2312	2	2	2	0.00
26/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2748	3	3	3	4,754.00
26/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3569	4	4	4	3,076.00
26/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2287	2	2	2	0.00
26/04/2023	2044 On 02-November-23			Bond Future	12.16	76.7127	76.8470	76.7127	0.00
26/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1935	2	2	2	0.00
26/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1912	2	2	2	0.00
26/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	1958	2	2	2	0.00
26/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5565	6	6	6	0.00
26/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5646	6	6	6	0.00
26/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5606	6	6	6	0.00
26/04/2023	2044 On 01-February-24			Bond Future	12.25	74.0730	74.2100	74.0730	0.00
26/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4403	4	4	4	0.00
26/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4372	4	4	4	0.00
26/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4435	4	4	4	0.00
26/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4218	4	4	4	0.00
26/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4270	4	4	4	0.00
26/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4244	4	4	4	0.00
26/04/2023	2044 On 02-May-24			Bond Future	12.36	75.7066	75.8468	75.7066	0.00
26/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2878	3	3	3	0.00
26/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2855	3	3	3	0.00
26/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2901	3	3	3	0.00
26/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7002	7	7	7	0.00
26/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7081	7	7	7	0.00
26/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7042	7	7	7	0.00
26/04/2023	2046 On 04-May-23			Bond Future	113.99	113.9720	113.9883	113.9720	10,249.00
26/04/2023	2046 On 03-August-23			Bond Future	116.40	116.3839	116.4001	116.3839	13,069.00
26/04/2023	2046 On 02-November-23			Bond Future	116.76	116.7422	116.7589	116.7422	4,231.00
26/04/2023	2046 On 01-February-24			Bond Future	119.43	119.4182	119.4347	119.4182	0.00
26/04/2023	2046 On 02-May-24			Bond Future	119.92	119.9027	119.9195	119.9027	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
26/04/2023	2050 On 04-May-23			Bond Future	116.30	116.4903	116.3031	116.4903	9,844.00
26/04/2023	2050 On 03-August-23			Bond Future	116.55	116.7410	116.5492	116.7410	10,548.00
26/04/2023	2050 On 02-November-23			Bond Future	119.03	119.2217	119.0262	119.2217	3,146.00
26/04/2023	2050 On 01-February-24			Bond Future	119.48	119.6773	119.4768	119.6773	0.00
26/04/2023	2050 On 02-May-24			Bond Future	122.14	122.3447	122.1398	122.3447	0.00
26/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	AL37 On 04-May-23			Index Future	872.44	872.3160	872.4400	872.3160	0.00
26/04/2023	AL37 On 03-August-23			Index Future	890.69	890.5670	890.6900	890.5670	0.00
26/04/2023	AL37 On 02-November-23			Index Future	909.40	909.2780	909.4040	909.2780	0.00
26/04/2023	AL37 On 01-February-24			Index Future	930.04	929.9110	930.0370	929.9110	0.00
26/04/2023	AL37 On 02-May-24			Index Future	950.57	950.4390	950.5690	950.4390	0.00
26/04/2023	AL7T On 04-May-23			Index Future	999.34	999.4180	999.3380	999.4180	0.00
26/04/2023	AL7T On 03-August-23			Index Future	1020.24	1020.3280	1020.2420	1020.3280	0.00
26/04/2023	AL7T On 02-November-23			Index Future	1041.68	1041.7650	1041.6790	1041.7650	0.00
26/04/2023	AL7T On 01-February-24			Index Future	1065.31	1065.4040	1065.3130	1065.4040	0.00
26/04/2023	AL7T On 02-May-24			Index Future	1088.83	1088.9230	1088.8310	1088.9230	0.00
26/04/2023	ALBI On 04-May-23			Index Future	876.07	875.4870	876.0700	875.4870	15.00
26/04/2023	ALBI On 03-August-23			Index Future	894.40	893.8040	894.3950	893.8040	84.00
26/04/2023	ALBI On 02-November-23			Index Future	913.19	912.5830	913.1870	912.5830	0.00
26/04/2023	ALBI On 01-February-24			Index Future	933.91	933.2900	933.9060	933.2900	0.00
26/04/2023	ALBI On 02-May-24			Index Future	954.52	953.8930	954.5230	953.8930	0.00
26/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	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
26/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	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
26/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2023	ES33 On 04-May-23			Bond Future	12.20	73.8537	73.8845	73.8537	0.00
26/04/2023	ES33 On 03-August-23			Bond Future	12.34	75.4166	75.4476	75.4166	350.00
26/04/2023	ES33 On 02-November-23			Bond Future	12.48	73.2225	73.2543	73.2225	0.00
26/04/2023	ES33 On 01-February-24			Bond Future	12.61	74.9020	74.9343	74.9020	0.00
26/04/2023	ES33 On 02-May-24			Bond Future	12.76	72.7719	72.8050	72.7719	0.00
26/04/2023	ES42 On 04-May-23			Bond Future	12.63	70.6861	70.8287	70.6861	0.00
26/04/2023	ES42 On 03-August-23			Bond Future	12.76	72.1820	72.3272	72.1820	4,000.00
26/04/2023	ES42 On 02-November-23			Bond Future	12.90	69.4529	69.6014	69.4529	0.00
26/04/2023	ES42 On 01-February-24			Bond Future	13.01	71.0469	71.1985	71.0469	0.00
26/04/2023	ES42 On 02-May-24			Bond Future	13.14	68.3673	68.5224	68.3673	0.00
26/04/2023	GOVI On 04-May-23			GOVI	863.57	863.0190	863.5690	863.0190	95.00
26/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	106890	10	11	10	0.00
26/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	107090	10	11	10	0.00
26/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	106990	10	11	10	0.00
26/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 03-August-23			GOVI	881.63	881.0750	881.6330	881.0750	837.00
26/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	444030	44	44	44	0.00
26/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	444230	44	44	44	0.00
26/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	444130	44	44	44	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
26/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-November-23			GOVI	900.16	899.5870	900.1570	899.5870	0.00
26/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	143570	14	14	14	0.00
26/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	143470	14	14	14	0.00
26/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	143370	14	14	14	0.00
26/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 01-February-24			GOVI	920.58	920.0000	920.5800	920.0000	0.00
26/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	406000	40	41	40	0.00
26/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	405900	40	41	40	0.00
26/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	405800	40	41	40	0.00
26/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-May-24			GOVI	940.90	940.3090	940.9030	940.3090	0.00
26/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	100670	11	10	11	0.00
26/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	100770	11	10	11	0.00
26/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	100870	11	10	11	0.00
26/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2023	IGOV On 04-May-23			Index Future	328.14	328.2980	328.1410	328.2980	275.00
26/04/2023	IGOV On 03-August-23			Index Future	335.09	335.2480	335.0870	335.2480	638.00
26/04/2023	IGOV On 02-November-23			Index Future	342.21	342.3710	342.2070	342.3710	16.00
26/04/2023	IGOV On 01-February-24			Index Future	350.05	350.2180	350.0490	350.2180	0.00
26/04/2023	IGOV On 02-May-24			Index Future	357.85	358.0250	357.8530	358.0250	0.00
26/04/2023	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
26/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.08	91.9200	91.9200	91.9200	0.00
26/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.39	91.6350	91.6100	91.6350	0.00
26/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.46	91.5650	91.5400	91.5650	0.00
26/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.57	91.4550	91.4350	91.4550	0.00
26/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.57	91.4650	91.4350	91.4650	0.00
26/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.58	91.4500	91.4200	91.4500	0.00
26/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.52	91.5200	91.4800	91.5200	0.00
26/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.6900	91.6450	91.6900	0.00
26/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8700	91.8000	91.8700	0.00
26/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.14	91.9300	91.8600	91.9300	0.00
26/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.03	92.0850	91.9700	92.0850	0.00
26/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.00	92.0900	92.0000	92.0900	0.00
26/04/2023	R035 On 04-May-23			Bond Future	11.40	85.4701	85.4770	85.4701	25,288.00
26/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
26/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	491.00
26/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	226	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
26/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2271	2	2	2	0.00
26/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	2625	3	3	3	0.00
26/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9251	9	9	9	0.00
26/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	5690	6	6	6	0.00
26/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	198	0	0	0	0.00
26/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	212	0	0	0	0.00
26/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	0	0	0	0	388.00
26/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	62	0	0	0	770.00
26/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	161	0	0	0	491.00
26/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	770.00
26/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	5022	5	5	5	0.00
26/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	2088	2	2	2	0.00
26/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4716	5	5	5	0.00
26/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1266	1	1	1	0.00
26/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	0	0	0	0	388.00
26/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
26/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	39	0	0	0	770.00
26/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1353	1	1	1	0.00
26/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1309	1	1	1	0.00
26/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	64	0	0	0	1,035.00
26/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1489	2	1	2	0.00
26/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5825	6	6	6	0.00
26/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9467	9	9	9	0.00
26/04/2023	R035 On 03-August-23			Bond Future	11.51	87.2575	87.2642	87.2575	54,920.00
26/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	3940	4	4	4	0.00
26/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	3977	4	4	4	0.00
26/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4014	4	4	4	0.00
26/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1345	1	1	1	0.00
26/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1361	1	1	1	0.00
26/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1377	1	1	1	0.00
26/04/2023	R035 On 02-November-23			Bond Future	11.62	84.5833	84.5903	84.5833	99,689.00
26/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2621	3	3	3	0.00
26/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	972	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
26/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7471	7	7	7	0.00
26/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2568	3	3	3	0.00
26/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2595	3	3	3	0.00
26/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	1866	2	2	2	400.00
26/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3702	4	4	4	0.00
26/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3731	4	4	4	0.00
26/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1143	1	1	1	400.00
26/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6687	7	7	7	0.00
26/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4661	5	5	5	0.00
26/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3673	4	4	4	0.00
26/04/2023	R035 On 01-February-24			Bond Future	11.72	86.5041	86.5109	86.5041	0.00
26/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	9835	10	10	10	0.00
26/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5243	5	5	5	0.00
26/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5309	5	5	5	0.00
26/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2293	2	2	2	400.00
26/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1369	1	1	1	400.00
26/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5276	5	5	5	0.00
26/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2801	3	3	3	0.00
26/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7543	8	8	8	0.00
26/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5577	6	6	6	0.00
26/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2819	3	3	3	0.00
26/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2783	3	3	3	0.00
26/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1207	1	1	1	400.00
26/04/2023	R035 On 02-May-24			Bond Future	11.82	83.9005	83.9075	83.9005	0.00
26/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2741	3	3	3	0.00
26/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2697	3	3	3	0.00
26/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2719	3	3	3	0.00
26/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	6068	6	6	6	0.00
26/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	6102	6	6	6	0.00
26/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	6035	6	6	6	0.00
26/04/2023	R186 On 04-May-23			Bond Future	8.82	109.0851	109.0870	109.0851	39,040.00
26/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	9	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
26/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	350	0	0	0	0.00
26/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	367	0	0	0	0.00
26/04/2023	R186 On 04-May-23		Call	Bond Future	9087	9	9	9	0.00
26/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	384	0	0	0	0.00
26/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	347	0	0	0	0.00
26/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	332	0	0	0	0.00
26/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	362	0	0	0	0.00
26/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1477	1	1	1	200.00
26/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
26/04/2023	R186 On 03-August-23			Bond Future	8.85	106.0586	106.0600	106.0586	81,027.00
26/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	2905	3	3	3	0.00
26/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	2857	3	3	3	0.00
26/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	2881	3	3	3	0.00
26/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	313	0	0	0	0.00
26/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	318	0	0	0	0.00
26/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	308	0	0	0	0.00
26/04/2023	R186 On 02-November-23			Bond Future	8.88	108.2868	108.2884	108.2868	16,388.00
26/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4459	4	4	4	0.00
26/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2287	2	2	2	0.00
26/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2269	2	2	2	0.00
26/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2306	2	2	2	0.00
26/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	1858	2	2	2	1,715.00
26/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	899	1	1	1	0.00
26/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	916	1	1	1	0.00
26/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	908	1	1	1	0.00
26/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1129	1	1	1	0.00
26/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	342	0	0	0	1,715.00
26/04/2023	R186 On 01-February-24			Bond Future	8.85	105.4345	105.4358	105.4345	0.00
26/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2684	3	3	3	0.00
26/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2649	3	3	3	0.00
26/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2666	3	3	3	0.00
26/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	986	1	1	1	0.00
26/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	1001	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
26/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	993	1	1	1	0.00
26/04/2023	R186 On 02-May-24			Bond Future	8.83	107.7607	107.7621	107.7607	0.00
26/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	716	1	1	1	0.00
26/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	724	1	1	1	0.00
26/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	733	1	1	1	0.00
26/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2698	3	3	3	0.00
26/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2713	3	3	3	0.00
26/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2729	3	3	3	0.00
26/04/2023	R197 On 04-May-23			Bond Future	336.54	336.5254	336.5351	336.5254	309.00
26/04/2023	R197 On 03-August-23			Bond Future	334.54	334.5333	334.5418	334.5333	0.00
26/04/2023	R197 On 02-November-23			Bond Future	341.65	346.7987	341.6512	346.7987	0.00
26/04/2023	R202 On 04-May-23			Bond Future	252.99	252.9323	252.9896	252.9323	4,492.00
26/04/2023	R202 On 03-August-23			Bond Future	253.50	253.4441	253.5016	253.4441	5,420.00
26/04/2023	R202 On 02-November-23			Bond Future	258.89	258.8297	258.8890	258.8297	0.00
26/04/2023	R202 On 01-February-24			Bond Future	259.79	259.7312	259.7906	259.7312	0.00
26/04/2023	R202 On 02-May-24			Bond Future	265.58	265.5206	265.5816	265.5206	0.00
26/04/2023	R209 On 04-May-23			Bond Future	11.45	66.0302	66.0606	66.0302	18,758.00
26/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	23	0	0	0	1,250.00
26/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	691	1	1	1	2,250.00
26/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	4939	5	5	5	0.00
26/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	63	0	0	0	0.00
26/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
26/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	4,500.00
26/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	53	0	0	0	0.00
26/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	58	0	0	0	0.00
26/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1808	2	2	2	0.00
26/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1854	2	2	2	0.00
26/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4934	5	5	5	0.00
26/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	428	0	0	0	0.00
26/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7749	8	8	8	0.00
26/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1761	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
26/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	9,750.00
26/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2289	2	2	2	8,250.00
26/04/2023	R209 On 03-August-23			Bond Future	11.54	67.4111	67.4418	67.4111	12,806.00
26/04/2023	R209 On 03-August-23	11.25	Call	Bond Future	1386	1	1	1	3,500.00
26/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3251	3	3	3	0.00
26/04/2023	R209 On 03-August-23	10.75	Call	Bond Future	568	1	1	1	3,500.00
26/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3189	3	3	3	0.00
26/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3220	3	3	3	0.00
26/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	91	0	0	0	1,800.00
26/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	513	1	1	1	1,800.00
26/04/2023	R209 On 03-August-23	11.25	Put	Bond Future	2839	3	3	3	0.00
26/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8272	8	8	8	0.00
26/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1305	1	1	1	0.00
26/04/2023	R209 On 03-August-23	10.75	Put	Bond Future	4606	5	5	5	0.00
26/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4817	5	5	5	0.00
26/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1336	1	1	1	0.00
26/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1321	1	1	1	0.00
26/04/2023	R209 On 02-November-23			Bond Future	11.64	65.6749	65.7064	65.6749	0.00
26/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2076	2	2	2	0.00
26/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2032	2	2	2	0.00
26/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2054	2	2	2	0.00
26/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3533	4	4	4	0.00
26/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3561	4	4	4	0.00
26/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3506	4	4	4	0.00
26/04/2023	R209 On 01-February-24			Bond Future	11.72	67.1665	67.1984	67.1665	0.00
26/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4443	4	4	4	0.00
26/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4471	4	4	4	0.00
26/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4500	4	4	4	0.00
26/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2559	3	3	3	0.00
26/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2576	3	3	3	0.00
26/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2593	3	3	3	0.00
26/04/2023	R209 On 02-May-24			Bond Future	11.82	65.4954	65.5281	65.4954	0.00
26/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2430	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
26/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2391	2	2	2	0.00
26/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2410	2	2	2	0.00
26/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5489	6	5	6	0.00
26/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5519	6	6	6	0.00
26/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5458	5	5	5	0.00
26/04/2023	R210 On 04-May-23			Bond Future	225.04	225.0144	225.0410	225.0144	72.00
26/04/2023	R210 On 03-August-23			Bond Future	229.80	229.7762	229.8022	229.7762	371.00
26/04/2023	R210 On 02-November-23			Bond Future	231.48	231.4530	231.4799	231.4530	0.00
26/04/2023	R210 On 01-February-24			Bond Future	236.78	236.7577	236.7845	236.7577	0.00
26/04/2023	R210 On 02-May-24			Bond Future	238.76	238.7346	238.7620	238.7346	0.00
26/04/2023	R213 On 04-May-23			Bond Future	10.63	82.4034	82.3855	82.4034	8,503.00
26/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	814	1	1	1	0.00
26/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	844	1	1	1	0.00
26/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	874	1	1	1	0.00
26/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	313	0	0	0	0.00
26/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	328	0	0	0	0.00
26/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	343	0	0	0	0.00
26/04/2023	R213 On 03-August-23			Bond Future	10.72	84.1267	84.1081	84.1267	25,611.00
26/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4408	4	4	4	0.00
26/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4442	4	4	4	0.00
26/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	4476	4	4	4	0.00
26/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	549	1	1	1	0.00
26/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	542	1	1	1	0.00
26/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	557	1	1	1	0.00
26/04/2023	R213 On 02-November-23			Bond Future	10.82	82.3391	82.3202	82.3391	0.00
26/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3191	3	3	3	0.00
26/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3217	3	3	3	0.00
26/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3244	3	3	3	0.00
26/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1916	2	2	2	0.00
26/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1933	2	2	2	0.00
26/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1949	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
26/04/2023	R213 On 01-February-24			Bond Future	10.90	84.2084	84.1888	84.2084	0.00
26/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5021	5	5	5	0.00
26/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	4963	5	5	5	0.00
26/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	4992	5	5	5	0.00
26/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1655	2	2	2	0.00
26/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1666	2	2	2	0.00
26/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1643	2	2	2	0.00
26/04/2023	R213 On 02-May-24			Bond Future	10.99	82.5077	82.4877	82.5077	0.00
26/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	1771	2	2	2	0.00
26/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	1787	2	2	2	0.00
26/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	1804	2	2	2	0.00
26/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4724	5	5	5	0.00
26/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4750	5	5	5	0.00
26/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4777	5	5	5	0.00
26/04/2023	R214 On 04-May-23			Bond Future	11.78	62.1140	62.2462	62.1140	11,585.00
26/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	44	0	0	0	0.00
26/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	37	0	0	0	0.00
26/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	40	0	0	0	0.00
26/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2154	2	2	2	0.00
26/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2203	2	2	2	0.00
26/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2104	2	2	2	0.00
26/04/2023	R214 On 03-August-23			Bond Future	11.87	63.4129	63.5477	63.4129	16,996.00
26/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	2962	3	3	3	0.00
26/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	2901	3	3	3	0.00
26/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	2932	3	3	3	0.00
26/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1574	2	2	2	0.00
26/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1592	2	2	2	0.00
26/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1556	2	2	2	0.00
26/04/2023	R214 On 02-November-23			Bond Future	11.98	61.4440	61.5817	61.4440	0.00
26/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1728	2	2	2	0.00
26/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1768	2	2	2	0.00
26/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1748	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
26/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4373	4	4	4	0.00
26/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4405	4	4	4	0.00
26/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4340	4	4	4	0.00
26/04/2023	R214 On 01-February-24			Bond Future	12.06	62.8393	62.9798	62.8393	0.00
26/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3791	4	4	4	0.00
26/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3818	4	4	4	0.00
26/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3845	4	4	4	0.00
26/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3376	3	3	3	0.00
26/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3397	3	3	3	0.00
26/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3418	3	3	3	0.00
26/04/2023	R214 On 02-May-24			Bond Future	12.15	60.9211	61.0648	60.9211	0.00
26/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2499	2	2	2	0.00
26/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2461	2	2	2	0.00
26/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2480	2	2	2	0.00
26/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5919	6	6	6	0.00
26/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5952	6	6	6	0.00
26/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5886	6	6	6	0.00
26/04/2023	R248 On 04-May-23			Bond Future	11.90	76.5249	76.6868	76.5249	24,817.00
26/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	11	0	0	0	0.00
26/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	10	0	0	0	0.00
26/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
26/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	1,500.00
26/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	13	0	0	0	0.00
26/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3535	4	4	4	0.00
26/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10369	11	10	11	0.00
26/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3667	4	4	4	0.00
26/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3601	4	4	4	0.00
26/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5230	5	5	5	0.00
26/04/2023	R248 On 03-August-23			Bond Future	12.00	78.1253	78.2903	78.1253	239,474.00
26/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3071	3	3	3	0.00
26/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3037	3	3	3	0.00
26/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3105	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
26/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2428	3	2	3	0.00
26/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2480	3	2	3	0.00
26/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2454	3	2	3	0.00
26/04/2023	R248 On 02-November-23			Bond Future	12.10	75.3227	75.4913	75.3227	11,069.00
26/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	1954	2	2	2	0.00
26/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1932	2	2	2	0.00
26/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1909	2	2	2	0.00
26/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5808	6	6	6	0.00
26/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5895	6	6	6	0.00
26/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5851	6	6	6	0.00
26/04/2023	R248 On 01-February-24			Bond Future	12.20	77.0333	77.2054	77.0333	0.00
26/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4312	4	4	4	0.00
26/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4250	4	4	4	0.00
26/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4281	4	4	4	0.00
26/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4559	5	5	5	0.00
26/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4588	5	5	5	0.00
26/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4531	5	5	5	0.00
26/04/2023	R248 On 02-May-24			Bond Future	12.29	74.2842	74.4602	74.2842	13,000.00
26/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2684	3	3	3	0.00
26/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2661	3	3	3	0.00
26/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2639	3	3	3	0.00
26/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7713	8	8	8	0.00
26/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7800	8	8	8	0.00
26/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7756	8	8	8	0.00