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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/04/2023 TO: 25/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	2025 On 04-May-23			Bond Future	168.70	168.4512	168.7028	168.4512	5,239.00
25/04/2023	2025 On 03-August-23			Bond Future	170.50	170.2511	170.5049	170.2511	5,798.00
25/04/2023	2025 On 02-November-23			Bond Future	174.13	173.8677	174.1280	173.8677	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
25/04/2023	2025 On 01-February-24			Bond Future	176.30	176.0377	176.3004	176.0377	0.00
25/04/2023	2025 On 02-May-24			Bond Future	180.23	179.9609	180.2302	179.9609	0.00
25/04/2023	2029 On 04-May-23			Bond Future	122.52	122.3232	122.5202	122.3232	1,233.00
25/04/2023	2029 On 03-August-23			Bond Future	125.11	124.9140	125.1130	124.9140	1,886.00
25/04/2023	2029 On 02-November-23			Bond Future	126.43	126.2221	126.4258	126.2221	0.00
25/04/2023	2029 On 01-February-24			Bond Future	129.32	129.1166	129.3231	129.1166	0.00
25/04/2023	2029 On 02-May-24			Bond Future	130.82	130.6096	130.8203	130.6096	0.00
25/04/2023	2030 On 04-May-23			Bond Future	10.21	91.6947	91.5801	91.6947	14,104.00
25/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	3	0	0	0	150.00
25/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	7720	8	8	8	0.00
25/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	9524	10	10	10	0.00
25/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	9794	10	10	10	0.00
25/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2021	2	2	2	350.00
25/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6027	6	6	6	0.00
25/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	1599	2	2	2	0.00
25/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
25/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	10	0	0	0	479.00
25/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	4875	5	5	5	0.00
25/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	1525	2	2	2	0.00
25/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	1562	2	2	2	0.00
25/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	35	0	0	0	388.00
25/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1174	1	1	1	479.00
25/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	194	0	0	0	1,080.00
25/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	1127	1	1	1	0.00
25/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	234	0	0	0	0.00
25/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1969	2	2	2	0.00
25/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	139	0	0	0	0.00
25/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	146	0	0	0	0.00
25/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	1	0	0	0	150.00
25/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	2450	2	2	2	0.00
25/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	5453	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
25/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2859	3	3	3	0.00
25/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	133	0	0	0	0.00
25/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	0	0	0	0	388.00
25/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	76	0	0	0	0.00
25/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
25/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
25/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
25/04/2023	2030 On 03-August-23			Bond Future	10.30	89.6066	89.4880	89.6066	90,165.00
25/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	4843	5	5	5	0.00
25/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9292	9	9	9	0.00
25/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	10389	11	10	11	0.00
25/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	4808	5	5	5	0.00
25/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	4773	5	5	5	0.00
25/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	1922	2	2	2	1,012.00
25/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	2581	3	3	3	350.00
25/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	1085	1	1	1	0.00
25/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	416	0	0	0	0.00
25/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	404	0	0	0	0.00
25/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	23	0	0	0	350.00
25/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	45	0	0	0	1,012.00
25/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1492	1	1	1	0.00
25/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	410	0	0	0	0.00
25/04/2023	2030 On 02-November-23			Bond Future	10.39	91.4884	91.3678	91.4884	10.00
25/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	5600	6	6	6	0.00
25/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3380	3	3	3	0.00
25/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3326	3	3	3	0.00
25/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3353	3	3	3	0.00
25/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1649	2	2	2	800.00
25/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	882	1	1	1	800.00
25/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	4400	4	4	4	0.00
25/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2998	3	3	3	0.00
25/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1606	2	2	2	0.00
25/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1620	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
25/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1592	2	2	2	0.00
25/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	810	1	1	1	800.00
25/04/2023	2030 On 01-February-24			Bond Future	10.45	89.5606	89.4360	89.5606	0.00
25/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5031	5	5	5	0.00
25/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7225	7	7	7	0.00
25/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	1923	2	2	2	400.00
25/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	4889	5	5	5	0.00
25/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5003	5	5	5	0.00
25/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1135	1	1	1	400.00
25/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5060	5	5	5	0.00
25/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1675	2	2	2	1,360.00
25/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3815	4	4	4	0.00
25/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1406	1	1	1	0.00
25/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	810	1	1	1	400.00
25/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4800	5	5	5	0.00
25/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1426	1	1	1	0.00
25/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1468	1	1	1	1,360.00
25/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3479	3	3	3	0.00
25/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1416	1	1	1	0.00
25/04/2023	2030 On 02-May-24			Bond Future	10.53	91.5359	91.4090	91.5359	0.00
25/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1579	2	2	2	0.00
25/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1549	2	2	2	0.00
25/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1564	2	2	2	0.00
25/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4426	4	4	4	0.00
25/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4452	4	4	4	0.00
25/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4400	4	4	4	0.00
25/04/2023	2032 On 04-May-23			Bond Future	10.89	86.1455	86.0427	86.1455	72,110.00
25/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
25/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	0	0	0	0	730.00
25/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	941	1	1	1	0.00
25/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	561	1	1	1	0.00
25/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	587	1	1	1	0.00

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25/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	4	0	0	0	0.00
25/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	131	0	0	0	400.00
25/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	63	0	0	0	730.00
25/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	613	1	1	1	0.00
25/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1148	1	1	1	0.00
25/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	212	0	0	0	0.00
25/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	0.00
25/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	2427	3	2	3	400.00
25/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	11617	12	12	12	0.00
25/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
25/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	5484	5	5	5	0.00
25/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	312	0	0	0	730.00
25/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	630	1	1	1	0.00
25/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1921	2	2	2	0.00
25/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1524	1	2	1	0.00
25/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	3067	3	3	3	0.00
25/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	654	1	1	1	0.00
25/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	679	1	1	1	0.00
25/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	405	0	0	0	13,000.00
25/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	1246	1	1	1	0.00
25/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	4505	4	5	4	0.00
25/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	67	0	0	0	0.00
25/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5758	6	6	6	0.00
25/04/2023	2032 On 03-August-23			Bond Future	10.99	87.9487	87.8421	87.9487	103,050.00
25/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	4418	5	4	5	0.00
25/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	4454	5	4	5	0.00
25/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	4490	5	4	5	0.00
25/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	4970	5	5	5	5,000.00
25/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	136	0	0	0	1,500.00
25/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	655	1	1	1	1,500.00
25/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	4172	4	4	4	0.00
25/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	7394	7	7	7	0.00
25/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	653	1	1	1	0.00

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25/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	775	1	1	1	0.00
25/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	785	1	1	1	0.00
25/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	795	1	1	1	0.00
25/04/2023	2032 On 02-November-23			Bond Future	11.10	85.6347	85.5265	85.6347	64,607.00
25/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3151	3	3	3	0.00
25/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3124	3	3	3	0.00
25/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5195	5	5	5	0.00
25/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3178	3	3	3	0.00
25/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2509	2	3	2	0.00
25/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1454	1	1	1	0.00
25/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2550	3	3	3	0.00
25/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2529	2	3	2	0.00
25/04/2023	2032 On 01-February-24			Bond Future	11.18	87.5808	87.4689	87.5808	0.00
25/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5184	5	5	5	0.00
25/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	7687	8	8	8	0.00
25/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2303	2	2	2	1,200.00
25/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5153	5	5	5	0.00
25/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1052	1	1	1	1,200.00
25/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5123	5	5	5	0.00
25/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	2138	2	2	2	0.00
25/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6821	7	7	7	0.00
25/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	2124	2	2	2	0.00
25/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	4324	4	4	4	0.00
25/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1248	1	1	1	1,200.00
25/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	2110	2	2	2	0.00
25/04/2023	2032 On 02-May-24			Bond Future	11.28	85.3509	85.2368	85.3509	0.00
25/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	1966	2	2	2	0.00
25/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	1984	2	2	2	0.00
25/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2002	2	2	2	0.00
25/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5411	5	5	5	0.00
25/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5442	5	5	5	0.00
25/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5472	5	5	5	0.00

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25/04/2023	2033 On 04-May-23			Bond Future	116.56	116.4423	116.5638	116.4423	553.00
25/04/2023	2033 On 03-August-23			Bond Future	119.03	118.9085	119.0305	118.9085	7,164.00
25/04/2023	2033 On 02-November-23			Bond Future	120.12	119.9964	120.1214	119.9964	0.00
25/04/2023	2033 On 01-February-24			Bond Future	122.87	122.7479	122.8741	122.7479	0.00
25/04/2023	2033 On 02-May-24			Bond Future	124.13	124.0028	124.1314	124.0028	0.00
25/04/2023	2037 On 04-May-23			Bond Future	11.69	80.7201	80.6936	80.7201	30,518.00
25/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	4	0	0	0	400.00
25/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10367	10	10	10	0.00
25/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	71	0	0	0	0.00
25/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	948	1	1	1	400.00
25/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	1	0	0	0	703.00
25/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	60	0	0	0	0.00
25/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	65	0	0	0	0.00
25/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	1582	2	2	2	0.00
25/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
25/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	2284	2	2	2	0.00
25/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	2338	2	2	2	0.00
25/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	4383	4	4	4	0.00
25/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3898	4	4	4	0.00
25/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	466	0	0	0	0.00
25/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	2231	2	2	2	0.00
25/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	211	0	0	0	703.00
25/04/2023	2037 On 03-August-23			Bond Future	11.81	78.1519	78.1234	78.1519	127,243.00
25/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3493	4	3	4	0.00
25/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	127	0	0	0	1,800.00
25/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	666	1	1	1	1,800.00
25/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3424	3	3	3	0.00
25/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3458	3	3	3	0.00
25/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1708	2	2	2	0.00
25/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1728	2	2	2	0.00
25/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	5363	5	5	5	0.00
25/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	9222	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
25/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1689	2	2	2	0.00
25/04/2023	2037 On 02-November-23			Bond Future	11.92	79.7930	79.7644	79.7930	0.00
25/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2248	2	2	2	0.00
25/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2272	2	2	2	0.00
25/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2297	2	2	2	0.00
25/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4310	4	4	4	0.00
25/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	4278	4	4	4	0.00
25/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	4246	4	4	4	0.00
25/04/2023	2037 On 01-February-24			Bond Future	12.01	77.3495	77.3190	77.3495	0.00
25/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	4827	5	5	5	0.00
25/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	4858	5	5	5	0.00
25/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	4890	5	5	5	0.00
25/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3215	3	3	3	0.00
25/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3235	3	3	3	0.00
25/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3256	3	3	3	0.00
25/04/2023	2037 On 02-May-24			Bond Future	12.12	79.0552	79.0244	79.0552	0.00
25/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2686	3	3	3	0.00
25/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2728	3	3	3	0.00
25/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2707	3	3	3	0.00
25/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6452	6	6	6	0.00
25/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6488	6	6	6	0.00
25/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6416	6	6	6	0.00
25/04/2023	2038 On 04-May-23			Bond Future	129.46	128.0459	129.4647	128.0459	2,894.00
25/04/2023	2038 On 03-August-23			Bond Future	130.22	128.7691	130.2155	128.7691	2,175.00
25/04/2023	2038 On 02-November-23			Bond Future	132.98	131.5044	132.9825	131.5044	1,343.00
25/04/2023	2038 On 01-February-24			Bond Future	133.98	132.4762	133.9849	132.4762	0.00
25/04/2023	2038 On 02-May-24			Bond Future	136.97	135.4283	136.9713	135.4283	0.00
25/04/2023	2040 On 04-May-23			Bond Future	11.92	81.3790	81.4415	81.3790	17,730.00
25/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
25/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
25/04/2023	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
25/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8378	8	8	8	0.00
25/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	46	0	0	0	486.00
25/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1184	1	1	1	0.00
25/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	0	0	0	0	684.00
25/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	24	0	0	0	0.00
25/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	26	0	0	0	0.00
25/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	29	0	0	0	0.00
25/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	4898	5	5	5	0.00
25/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	4	0	0	0	388.00
25/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
25/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	3044	3	3	3	0.00
25/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	410	0	0	0	684.00
25/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7649	8	8	8	0.00
25/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	3105	3	3	3	0.00
25/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	3166	3	3	3	0.00
25/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5615	6	6	6	0.00
25/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2745	3	3	3	0.00
25/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	6352	6	6	6	0.00
25/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11651	12	12	12	0.00
25/04/2023	2040 On 03-August-23			Bond Future	12.04	78.5741	78.6364	78.5741	139,795.00
25/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3210	3	3	3	0.00
25/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3176	3	3	3	0.00
25/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3244	3	3	3	0.00
25/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	2122	2	2	2	0.00
25/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2169	2	2	2	0.00
25/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2146	2	2	2	0.00
25/04/2023	2040 On 02-November-23			Bond Future	12.15	80.2240	80.2881	80.2240	29.00
25/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	1992	2	2	2	0.00
25/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	1969	2	2	2	0.00
25/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	1947	2	2	2	0.00
25/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5352	5	5	5	0.00
25/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	5275	5	5	5	0.00
25/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5313	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
25/04/2023	2040 On 01-February-24			Bond Future	12.25	77.5400	77.6044	77.5400	11.00
25/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4564	5	5	5	0.00
25/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4502	4	5	4	0.00
25/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4533	5	5	5	0.00
25/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3999	4	4	4	0.00
25/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	4024	4	4	4	0.00
25/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3974	4	4	4	0.00
25/04/2023	2040 On 02-May-24			Bond Future	12.36	79.2498	79.3160	79.2498	0.00
25/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	2929	3	3	3	0.00
25/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	2906	3	3	3	0.00
25/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	2883	3	3	3	0.00
25/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7246	7	7	7	0.00
25/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7322	7	7	7	0.00
25/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7284	7	7	7	0.00
25/04/2023	2044 On 04-May-23			Bond Future	11.96	77.6757	77.8887	77.6757	30,443.00
25/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	21	0	0	0	0.00
25/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	254	0	0	0	0.00
25/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	860	1	1	1	0.00
25/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	1892	2	2	2	0.00
25/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	17	0	0	0	0.00
25/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	19	0	0	0	0.00
25/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3428	4	3	4	0.00
25/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1566	2	2	2	4,423.00
25/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3491	4	3	4	0.00
25/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	198	0	0	0	1,798.00
25/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	644	1	1	1	4,423.00
25/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3365	4	3	4	0.00
25/04/2023	2044 On 03-August-23			Bond Future	12.08	74.9186	75.1345	74.9186	84,450.00
25/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	2910	3	3	3	0.00
25/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1678	2	2	2	0.00
25/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2370	2	2	2	0.00
25/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	2877	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
25/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	2844	3	3	3	0.00
25/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2410	3	2	3	0.00
25/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2385	2	2	2	0.00
25/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2828	3	3	3	4,754.00
25/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3660	4	4	4	3,076.00
25/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2359	2	2	2	0.00
25/04/2023	2044 On 02-November-23			Bond Future	12.18	76.4917	76.7127	76.4917	0.00
25/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	1896	2	2	2	0.00
25/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	1873	2	2	2	0.00
25/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	1918	2	2	2	0.00
25/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5660	6	6	6	0.00
25/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5742	6	6	6	0.00
25/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5701	6	6	6	0.00
25/04/2023	2044 On 01-February-24			Bond Future	12.28	73.8481	74.0730	73.8481	0.00
25/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4338	4	4	4	0.00
25/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4307	4	4	4	0.00
25/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4369	4	4	4	0.00
25/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4289	4	4	4	0.00
25/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4342	4	4	4	0.00
25/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4315	4	4	4	0.00
25/04/2023	2044 On 02-May-24			Bond Future	12.38	75.4765	75.7066	75.4765	0.00
25/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2830	3	3	3	0.00
25/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2807	3	3	3	0.00
25/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	2852	3	3	3	0.00
25/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	7093	7	7	7	0.00
25/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7173	7	7	7	0.00
25/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	7134	7	7	7	0.00
25/04/2023	2046 On 04-May-23			Bond Future	113.97	112.7381	113.9720	112.7381	10,249.00
25/04/2023	2046 On 03-August-23			Bond Future	116.38	115.1260	116.3839	115.1260	13,069.00
25/04/2023	2046 On 02-November-23			Bond Future	116.74	115.4573	116.7422	115.4573	4,231.00
25/04/2023	2046 On 01-February-24			Bond Future	119.42	118.1054	119.4182	118.1054	0.00
25/04/2023	2046 On 02-May-24			Bond Future	119.90	118.5617	119.9027	118.5617	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
25/04/2023	2050 On 04-May-23			Bond Future	116.49	115.7042	116.4903	115.7042	9,844.00
25/04/2023	2050 On 03-August-23			Bond Future	116.74	115.9402	116.7410	115.9402	10,548.00
25/04/2023	2050 On 02-November-23			Bond Future	119.22	118.4030	119.2217	118.4030	3,146.00
25/04/2023	2050 On 01-February-24			Bond Future	119.68	118.8429	119.6773	118.8429	0.00
25/04/2023	2050 On 02-May-24			Bond Future	122.34	121.4912	122.3447	121.4912	0.00
25/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	AL37 On 04-May-23			Index Future	872.32	872.5620	872.3160	872.5620	0.00
25/04/2023	AL37 On 03-August-23			Index Future	890.57	890.8220	890.5670	890.8220	0.00
25/04/2023	AL37 On 02-November-23			Index Future	909.28	909.5370	909.2780	909.5370	0.00
25/04/2023	AL37 On 01-February-24			Index Future	929.91	930.1790	929.9110	930.1790	0.00
25/04/2023	AL37 On 02-May-24			Index Future	950.44	950.7120	950.4390	950.7120	0.00
25/04/2023	AL7T On 04-May-23			Index Future	999.42	1000.4610	999.4180	1000.4610	0.00
25/04/2023	AL7T On 03-August-23			Index Future	1020.33	1021.3980	1020.3280	1021.3980	0.00
25/04/2023	AL7T On 02-November-23			Index Future	1041.77	1042.8560	1041.7650	1042.8560	0.00
25/04/2023	AL7T On 01-February-24			Index Future	1065.40	1066.5230	1065.4040	1066.5230	0.00
25/04/2023	AL7T On 02-May-24			Index Future	1088.92	1090.0660	1088.9230	1090.0660	0.00
25/04/2023	ALBI On 04-May-23			Index Future	875.49	875.4540	875.4870	875.4540	15.00
25/04/2023	ALBI On 03-August-23			Index Future	893.80	893.7740	893.8040	893.7740	84.00
25/04/2023	ALBI On 02-November-23			Index Future	912.58	912.5510	912.5830	912.5510	0.00
25/04/2023	ALBI On 01-February-24			Index Future	933.29	933.2610	933.2900	933.2610	0.00
25/04/2023	ALBI On 02-May-24			Index Future	953.89	953.8620	953.8930	953.8620	0.00
25/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	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
25/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	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
25/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2023	ES33 On 04-May-23			Bond Future	12.21	73.8479	73.8537	73.8479	0.00
25/04/2023	ES33 On 03-August-23			Bond Future	12.34	75.4119	75.4166	75.4119	350.00
25/04/2023	ES33 On 02-November-23			Bond Future	12.49	73.2173	73.2225	73.2173	0.00
25/04/2023	ES33 On 01-February-24			Bond Future	12.62	74.8977	74.9020	74.8977	0.00
25/04/2023	ES33 On 02-May-24			Bond Future	12.76	72.7672	72.7719	72.7672	0.00
25/04/2023	ES42 On 04-May-23			Bond Future	12.66	70.6543	70.6861	70.6543	0.00
25/04/2023	ES42 On 03-August-23			Bond Future	12.79	72.1508	72.1820	72.1508	4,000.00
25/04/2023	ES42 On 02-November-23			Bond Future	12.92	69.4205	69.4529	69.4205	0.00
25/04/2023	ES42 On 01-February-24			Bond Future	13.04	71.0148	71.0469	71.0148	0.00
25/04/2023	ES42 On 02-May-24			Bond Future	13.18	68.3341	68.3673	68.3341	0.00
25/04/2023	GOVI On 04-May-23			GOVI	863.02	862.9940	863.0190	862.9940	95.00
25/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	101390	10	10	10	0.00
25/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	101590	10	10	10	0.00
25/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	101490	10	10	10	0.00
25/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 03-August-23			GOVI	881.08	881.0540	881.0750	881.0540	837.00
25/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	438450	44	44	44	0.00
25/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	438650	44	44	44	0.00
25/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	438550	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
25/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-November-23			GOVI	899.59	899.5630	899.5870	899.5630	0.00
25/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	137870	14	14	14	0.00
25/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	137770	14	14	14	0.00
25/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	137670	14	14	14	0.00
25/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 01-February-24			GOVI	920.00	919.9790	920.0000	919.9790	0.00
25/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	400200	40	40	40	0.00
25/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	400100	40	40	40	0.00
25/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	400000	40	40	40	0.00
25/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-May-24			GOVI	940.31	940.2870	940.3090	940.2870	0.00
25/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	106610	11	11	11	0.00
25/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	106710	11	11	11	0.00
25/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	106810	11	11	11	0.00
25/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2023	IGOV On 04-May-23			Index Future	328.30	326.5160	328.2980	326.5160	275.00
25/04/2023	IGOV On 03-August-23			Index Future	335.25	333.4300	335.2480	333.4300	638.00
25/04/2023	IGOV On 02-November-23			Index Future	342.37	340.5140	342.3710	340.5140	16.00
25/04/2023	IGOV On 01-February-24			Index Future	350.22	348.3190	350.2180	348.3190	0.00
25/04/2023	IGOV On 02-May-24			Index Future	358.03	356.0840	358.0250	356.0840	0.00
25/04/2023	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
25/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.08	91.9050	91.9200	91.9050	0.00
25/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.37	91.6250	91.6350	91.6250	0.00
25/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.44	91.5400	91.5650	91.5400	0.00
25/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.55	91.4300	91.4550	91.4300	0.00
25/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.54	91.4250	91.4650	91.4250	0.00
25/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.55	91.4100	91.4500	91.4100	0.00
25/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.4700	91.5200	91.4700	0.00
25/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.31	91.6300	91.6900	91.6300	0.00
25/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.8000	91.8700	91.8000	0.00
25/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.07	91.8450	91.9300	91.8450	0.00
25/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.92	92.0000	92.0850	92.0000	0.00
25/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.91	91.9950	92.0900	91.9950	0.00
25/04/2023	R035 On 04-May-23			Bond Future	11.40	85.4990	85.4701	85.4990	25,514.00
25/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
25/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	0	0	0	0	491.00
25/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	254	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
25/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2281	2	2	2	0.00
25/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	2631	3	3	3	0.00
25/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9244	9	9	9	0.00
25/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	5683	6	6	6	0.00
25/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	224	0	0	0	0.00
25/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	239	0	0	0	0.00
25/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	0	0	0	0	388.00
25/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	77	0	0	0	770.00
25/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	185	0	0	0	491.00
25/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	0	0	0	0	770.00
25/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	5029	5	5	5	0.00
25/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	2110	2	2	2	0.00
25/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4723	5	5	5	0.00
25/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1301	1	1	1	0.00
25/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	0	0	0	0	388.00
25/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
25/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	51	0	0	0	770.00
25/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1387	1	1	1	0.00
25/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1344	1	1	1	0.00
25/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	81	0	0	0	1,035.00
25/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1521	2	2	2	0.00
25/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5832	6	6	6	0.00
25/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	9474	9	9	9	0.00
25/04/2023	R035 On 03-August-23			Bond Future	11.51	87.2887	87.2575	87.2887	54,858.00
25/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	3947	4	4	4	0.00
25/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	3984	4	4	4	0.00
25/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4020	4	4	4	0.00
25/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1358	1	1	1	0.00
25/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1374	1	1	1	0.00
25/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1390	1	1	1	0.00
25/04/2023	R035 On 02-November-23			Bond Future	11.62	84.6147	84.5833	84.6147	99,908.00
25/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2626	3	3	3	0.00
25/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	976	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
25/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7473	8	7	8	0.00
25/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2573	3	3	3	0.00
25/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2600	3	3	3	0.00
25/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	1871	2	2	2	400.00
25/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3714	4	4	4	0.00
25/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3743	4	4	4	0.00
25/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1151	1	1	1	400.00
25/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6699	7	7	7	0.00
25/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4673	5	5	5	0.00
25/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3685	4	4	4	0.00
25/04/2023	R035 On 01-February-24			Bond Future	11.72	86.5373	86.5041	86.5373	0.00
25/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	9835	10	10	10	0.00
25/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5246	5	5	5	0.00
25/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5311	5	5	5	0.00
25/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2296	2	2	2	400.00
25/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1372	1	1	1	400.00
25/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5278	5	5	5	0.00
25/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2810	3	3	3	0.00
25/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7554	8	8	8	0.00
25/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5588	6	6	6	0.00
25/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2829	3	3	3	0.00
25/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2792	3	3	3	0.00
25/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1214	1	1	1	400.00
25/04/2023	R035 On 02-May-24			Bond Future	11.82	83.9341	83.9005	83.9341	0.00
25/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2743	3	3	3	0.00
25/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2699	3	3	3	0.00
25/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2722	3	3	3	0.00
25/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	6078	6	6	6	0.00
25/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	6111	6	6	6	0.00
25/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	6044	6	6	6	0.00
25/04/2023	R186 On 04-May-23			Bond Future	8.82	109.0142	109.0851	109.0142	39,040.00
25/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	13	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
25/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	371	0	0	0	0.00
25/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	388	0	0	0	0.00
25/04/2023	R186 On 04-May-23		Call	Bond Future	9085	9	9	9	0.00
25/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	405	0	0	0	0.00
25/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	369	0	0	0	0.00
25/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	355	0	0	0	0.00
25/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	384	0	0	0	0.00
25/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1483	2	1	2	200.00
25/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
25/04/2023	R186 On 03-August-23			Bond Future	8.85	105.9882	106.0586	105.9882	81,027.00
25/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	2908	3	3	3	0.00
25/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	2860	3	3	3	0.00
25/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	2884	3	3	3	0.00
25/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	317	0	0	0	0.00
25/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	322	0	0	0	0.00
25/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	313	0	0	0	0.00
25/04/2023	R186 On 02-November-23			Bond Future	8.88	108.2142	108.2868	108.2142	16,388.00
25/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4460	4	4	4	0.00
25/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2290	2	2	2	0.00
25/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2271	2	2	2	0.00
25/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2308	2	2	2	0.00
25/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	1860	2	2	2	1,715.00
25/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	903	1	1	1	0.00
25/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	920	1	1	1	0.00
25/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	912	1	1	1	0.00
25/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1134	1	1	1	0.00
25/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	345	0	0	0	1,715.00
25/04/2023	R186 On 01-February-24			Bond Future	8.85	105.3619	105.4345	105.3619	0.00
25/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2686	3	3	3	0.00
25/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2650	3	3	3	0.00
25/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2668	3	3	3	0.00
25/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	989	1	1	1	0.00
25/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	1004	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
25/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	997	1	1	1	0.00
25/04/2023	R186 On 02-May-24			Bond Future	8.84	107.6860	107.7607	107.6860	0.00
25/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	717	1	1	1	0.00
25/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	725	1	1	1	0.00
25/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	734	1	1	1	0.00
25/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2700	3	3	3	0.00
25/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2716	3	3	3	0.00
25/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2732	3	3	3	0.00
25/04/2023	R197 On 04-May-23			Bond Future	336.53	336.3068	336.5254	336.3068	309.00
25/04/2023	R197 On 03-August-23			Bond Future	334.53	334.3162	334.5333	334.3162	0.00
25/04/2023	R197 On 02-November-23			Bond Future	346.80	341.4179	346.7987	341.4179	0.00
25/04/2023	R202 On 04-May-23			Bond Future	252.93	251.9160	252.9323	251.9160	4,492.00
25/04/2023	R202 On 03-August-23			Bond Future	253.44	252.4109	253.4441	252.4109	5,420.00
25/04/2023	R202 On 02-November-23			Bond Future	258.83	257.7730	258.8297	257.7730	0.00
25/04/2023	R202 On 01-February-24			Bond Future	259.73	258.6560	259.7312	258.6560	0.00
25/04/2023	R202 On 02-May-24			Bond Future	265.52	264.4202	265.5206	264.4202	0.00
25/04/2023	R209 On 04-May-23			Bond Future	11.45	66.0327	66.0302	66.0327	18,758.00
25/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	29	0	0	0	1,250.00
25/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	706	1	1	1	2,250.00
25/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	4908	5	5	5	0.00
25/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	75	0	0	0	0.00
25/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
25/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	0	0	0	0	4,500.00
25/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	64	0	0	0	0.00
25/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	69	0	0	0	0.00
25/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1849	2	2	2	0.00
25/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1895	2	2	2	0.00
25/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4965	5	5	5	0.00
25/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	474	1	0	1	0.00
25/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7780	8	8	8	0.00
25/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1803	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
25/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	9,750.00
25/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	2325	2	2	2	8,250.00
25/04/2023	R209 On 03-August-23			Bond Future	11.55	67.4149	67.4111	67.4149	12,806.00
25/04/2023	R209 On 03-August-23	11.25	Call	Bond Future	1384	0	1	0	3,500.00
25/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3241	3	3	3	0.00
25/04/2023	R209 On 03-August-23	10.75	Call	Bond Future	569	0	1	0	3,500.00
25/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3179	3	3	3	0.00
25/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3210	3	3	3	0.00
25/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	92	0	0	0	1,800.00
25/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	513	1	1	1	1,800.00
25/04/2023	R209 On 03-August-23	11.25	Put	Bond Future	2867	0	3	0	0.00
25/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	8303	8	8	8	0.00
25/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1326	1	1	1	0.00
25/04/2023	R209 On 03-August-23	10.75	Put	Bond Future	4637	0	5	0	0.00
25/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4848	5	5	5	0.00
25/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1357	1	1	1	0.00
25/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1341	1	1	1	0.00
25/04/2023	R209 On 02-November-23			Bond Future	11.65	65.6785	65.6749	65.6785	0.00
25/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2070	2	2	2	0.00
25/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2025	2	2	2	0.00
25/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2047	2	2	2	0.00
25/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3558	4	4	4	0.00
25/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3586	4	4	4	0.00
25/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3531	4	4	4	0.00
25/04/2023	R209 On 01-February-24			Bond Future	11.73	67.1710	67.1665	67.1710	0.00
25/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4429	4	4	4	0.00
25/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4458	4	4	4	0.00
25/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4486	4	4	4	0.00
25/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2577	3	3	3	0.00
25/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2594	3	3	3	0.00
25/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2611	3	3	3	0.00
25/04/2023	R209 On 02-May-24			Bond Future	11.82	65.4998	65.4954	65.4998	0.00
25/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2422	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
25/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2383	2	2	2	0.00
25/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2402	2	2	2	0.00
25/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5513	6	6	6	0.00
25/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5544	6	6	6	0.00
25/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5483	5	5	5	0.00
25/04/2023	R210 On 04-May-23			Bond Future	225.01	224.5802	225.0144	224.5802	72.00
25/04/2023	R210 On 03-August-23			Bond Future	229.78	229.3367	229.7762	229.3367	371.00
25/04/2023	R210 On 02-November-23			Bond Future	231.45	231.0036	231.4530	231.0036	0.00
25/04/2023	R210 On 01-February-24			Bond Future	236.76	236.3012	236.7577	236.3012	0.00
25/04/2023	R210 On 02-May-24			Bond Future	238.73	238.2695	238.7346	238.2695	0.00
25/04/2023	R213 On 04-May-23			Bond Future	10.62	82.4981	82.4034	82.4981	8,503.00
25/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	856	1	1	1	0.00
25/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	886	1	1	1	0.00
25/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	917	1	1	1	0.00
25/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	338	0	0	0	0.00
25/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	353	0	0	0	0.00
25/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	368	0	0	0	0.00
25/04/2023	R213 On 03-August-23			Bond Future	10.72	84.2249	84.1267	84.2249	25,611.00
25/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4429	5	4	5	0.00
25/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4464	5	4	5	0.00
25/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	4498	5	4	5	0.00
25/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	552	1	1	1	0.00
25/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	545	1	1	1	0.00
25/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	560	1	1	1	0.00
25/04/2023	R213 On 02-November-23			Bond Future	10.82	82.4388	82.3391	82.4388	0.00
25/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3209	3	3	3	0.00
25/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3235	3	3	3	0.00
25/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3262	3	3	3	0.00
25/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1915	2	2	2	0.00
25/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1931	2	2	2	0.00
25/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1948	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
25/04/2023	R213 On 01-February-24			Bond Future	10.90	84.3116	84.2084	84.3116	0.00
25/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5039	5	5	5	0.00
25/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	4982	5	5	5	0.00
25/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5011	5	5	5	0.00
25/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1653	2	2	2	0.00
25/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1665	2	2	2	0.00
25/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1642	2	2	2	0.00
25/04/2023	R213 On 02-May-24			Bond Future	10.99	82.6128	82.5077	82.6128	0.00
25/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	1782	2	2	2	0.00
25/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	1798	2	2	2	0.00
25/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	1815	2	2	2	0.00
25/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4715	5	5	5	0.00
25/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4741	5	5	5	0.00
25/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4768	5	5	5	0.00
25/04/2023	R214 On 04-May-23			Bond Future	11.80	62.0912	62.1140	62.0912	11,585.00
25/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	46	0	0	0	0.00
25/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	39	0	0	0	0.00
25/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	42	0	0	0	0.00
25/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	2288	2	2	2	0.00
25/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	2338	2	2	2	0.00
25/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	2238	2	2	2	0.00
25/04/2023	R214 On 03-August-23			Bond Future	11.90	63.3909	63.4129	63.3909	16,996.00
25/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	2890	3	3	3	0.00
25/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	2830	3	3	3	0.00
25/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	2860	3	3	3	0.00
25/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1637	2	2	2	0.00
25/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1656	2	2	2	0.00
25/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1619	2	2	2	0.00
25/04/2023	R214 On 02-November-23			Bond Future	12.00	61.4211	61.4440	61.4211	0.00
25/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1684	2	2	2	0.00
25/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1723	2	2	2	0.00
25/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1704	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
25/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4465	4	4	4	0.00
25/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4498	5	4	5	0.00
25/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4433	4	4	4	0.00
25/04/2023	R214 On 01-February-24			Bond Future	12.09	62.8167	62.8393	62.8167	0.00
25/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	3722	4	4	4	0.00
25/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	3748	4	4	4	0.00
25/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	3775	4	4	4	0.00
25/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3446	3	3	3	0.00
25/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3467	3	3	3	0.00
25/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3489	4	3	4	0.00
25/04/2023	R214 On 02-May-24			Bond Future	12.18	60.8977	60.9211	60.8977	0.00
25/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2448	2	2	2	0.00
25/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2410	2	2	2	0.00
25/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2429	2	2	2	0.00
25/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	6012	6	6	6	0.00
25/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	6045	6	6	6	0.00
25/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5978	6	6	6	0.00
25/04/2023	R248 On 04-May-23			Bond Future	11.92	76.3415	76.5249	76.3415	24,817.00
25/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	13	0	0	0	0.00
25/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	12	0	0	0	0.00
25/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
25/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	1	0	0	0	1,500.00
25/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	14	0	0	0	0.00
25/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3699	4	4	4	0.00
25/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10530	11	11	11	0.00
25/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3830	4	4	4	0.00
25/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3764	4	4	4	0.00
25/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	5393	6	5	6	0.00
25/04/2023	R248 On 03-August-23			Bond Future	12.03	77.9395	78.1253	77.9395	239,474.00
25/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	2994	3	3	3	0.00
25/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	2961	3	3	3	0.00
25/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3028	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
25/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2516	3	3	3	0.00
25/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2569	3	3	3	0.00
25/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2542	3	3	3	0.00
25/04/2023	R248 On 02-November-23			Bond Future	12.13	75.1325	75.3227	75.1325	11,069.00
25/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	1904	2	2	2	0.00
25/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	1881	2	2	2	0.00
25/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	1860	2	2	2	0.00
25/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5926	6	6	6	0.00
25/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	6013	6	6	6	0.00
25/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5970	6	6	6	0.00
25/04/2023	R248 On 01-February-24			Bond Future	12.23	76.8399	77.0333	76.8399	0.00
25/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4231	4	4	4	0.00
25/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4169	4	4	4	0.00
25/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4200	4	4	4	0.00
25/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4650	5	5	5	0.00
25/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4679	5	5	5	0.00
25/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4622	5	5	5	0.00
25/04/2023	R248 On 02-May-24			Bond Future	12.32	74.0863	74.2842	74.0863	13,000.00
25/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2626	3	3	3	0.00
25/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2604	3	3	3	0.00
25/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2582	3	3	3	0.00
25/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7830	8	8	8	0.00
25/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7918	8	8	8	0.00
25/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7874	8	8	8	0.00