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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/04/2023 TO: 20/04/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	2025 On 04-May-23			Bond Future	168.47	168.4388	168.4700	168.4388	5,269.00
20/04/2023	2025 On 03-August-23			Bond Future	170.25	170.2182	170.2492	170.2182	5,108.00
20/04/2023	2025 On 02-November-23			Bond Future	173.91	173.8820	173.9136	173.8820	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
20/04/2023	2025 On 01-February-24			Bond Future	175.94	175.9085	175.9405	175.9085	0.00
20/04/2023	2025 On 02-May-24			Bond Future	179.82	179.7855	179.8185	179.7855	0.00
20/04/2023	2029 On 04-May-23			Bond Future	121.84	121.9876	121.8362	121.9876	1,853.00
20/04/2023	2029 On 03-August-23			Bond Future	124.40	124.5564	124.4013	124.5564	1,886.00
20/04/2023	2029 On 02-November-23			Bond Future	125.73	125.8921	125.7335	125.8921	0.00
20/04/2023	2029 On 01-February-24			Bond Future	128.51	128.6732	128.5111	128.6732	0.00
20/04/2023	2029 On 02-May-24			Bond Future	129.96	130.1269	129.9612	130.1269	0.00
20/04/2023	2030 On 04-May-23			Bond Future	10.07	91.9881	92.1969	91.9881	14,868.00
20/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	43	0	0	0	150.00
20/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	8337	8	8	8	0.00
20/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	10141	10	10	10	0.00
20/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	10411	10	10	10	0.00
20/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	2644	2	3	2	350.00
20/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	6645	6	7	6	0.00
20/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	2211	2	2	2	0.00
20/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	0	0	0	0	388.00
20/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	87	0	0	0	479.00
20/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	5494	5	5	5	0.00
20/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	2135	2	2	2	0.00
20/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	2173	2	2	2	0.00
20/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	180	0	0	0	388.00
20/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	1762	2	2	2	479.00
20/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	525	0	1	0	1,080.00
20/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	841	1	1	1	0.00
20/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	205	0	0	0	0.00
20/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1497	2	1	2	0.00
20/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	134	0	0	0	0.00
20/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	140	0	0	0	0.00
20/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	3	0	0	0	150.00
20/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1910	2	2	2	0.00
20/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	4836	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
20/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	2282	2	2	2	0.00
20/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	129	0	0	0	0.00
20/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	1	0	0	0	388.00
20/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	82	0	0	0	0.00
20/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
20/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00
20/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	0	0	0	0	1,080.00
20/04/2023	2030 On 03-August-23			Bond Future	10.16	89.8952	90.1078	89.8952	88,763.00
20/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	5398	5	5	5	0.00
20/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	9905	10	10	10	0.00
20/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11005	11	11	11	0.00
20/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	5362	5	5	5	0.00
20/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	5327	5	5	5	0.00
20/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	2321	2	2	2	1,012.00
20/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3034	3	3	3	350.00
20/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	918	1	1	1	0.00
20/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	350	0	0	0	0.00
20/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	340	0	0	0	0.00
20/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	19	0	0	0	350.00
20/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	38	0	0	0	1,012.00
20/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1272	1	1	1	0.00
20/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	345	0	0	0	0.00
20/04/2023	2030 On 02-November-23			Bond Future	10.23	91.8090	92.0260	91.8090	0.00
20/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6150	6	6	6	0.00
20/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	3836	4	4	4	0.00
20/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	3780	4	4	4	0.00
20/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	3808	4	4	4	0.00
20/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	1969	2	2	2	800.00
20/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1100	1	1	1	800.00
20/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3960	4	4	4	0.00
20/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2659	3	3	3	0.00
20/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1403	1	1	1	0.00
20/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1415	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
20/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1390	1	1	1	0.00
20/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	702	1	1	1	800.00
20/04/2023	2030 On 01-February-24			Bond Future	10.30	89.8107	90.0325	89.8107	0.00
20/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	5482	5	5	5	0.00
20/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	7735	8	8	8	0.00
20/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2208	2	2	2	400.00
20/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5336	5	5	5	0.00
20/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	5453	5	5	5	0.00
20/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1342	1	1	1	400.00
20/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	5512	5	6	5	0.00
20/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	1938	2	2	2	1,360.00
20/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3482	4	3	4	0.00
20/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1261	1	1	1	0.00
20/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	723	1	1	1	400.00
20/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4410	5	4	5	0.00
20/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1280	1	1	1	0.00
20/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1318	1	1	1	1,360.00
20/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	3167	3	3	3	0.00
20/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1271	1	1	1	0.00
20/04/2023	2030 On 02-May-24			Bond Future	10.38	91.7695	91.9962	91.7695	0.00
20/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	1815	2	2	2	0.00
20/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	1782	2	2	2	0.00
20/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	1798	2	2	2	0.00
20/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	4073	4	4	4	0.00
20/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	4098	4	4	4	0.00
20/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	4049	4	4	4	0.00
20/04/2023	2032 On 04-May-23			Bond Future	10.76	86.5274	86.7383	86.5274	72,110.00
20/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	6,500.00
20/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	2	0	0	0	730.00
20/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	1561	1	2	1	0.00
20/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	1097	1	1	1	0.00
20/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	1131	1	1	1	0.00

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20/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	55	0	0	0	500.00
20/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	429	0	0	0	400.00
20/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	272	0	0	0	730.00
20/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	1164	1	1	1	0.00
20/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	1794	2	2	2	0.00
20/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	583	1	1	1	0.00
20/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	0	0	0	0	500.00
20/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	3132	3	3	3	400.00
20/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	12312	12	12	12	0.00
20/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
20/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	4788	5	5	5	0.00
20/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	263	0	0	0	730.00
20/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	485	1	0	1	0.00
20/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	1435	2	1	2	0.00
20/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	1127	1	1	1	0.00
20/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	2422	3	2	3	0.00
20/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	502	1	1	1	0.00
20/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	519	1	1	1	0.00
20/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	329	0	0	0	13,000.00
20/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	921	1	1	1	500.00
20/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	3812	4	4	4	0.00
20/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	76	0	0	0	0.00
20/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	5062	5	5	5	0.00
20/04/2023	2032 On 03-August-23			Bond Future	10.85	88.3281	88.5430	88.3281	99,223.00
20/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	5003	5	5	5	0.00
20/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	5040	5	5	5	0.00
20/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	5078	5	5	5	0.00
20/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	5575	5	6	5	5,000.00
20/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	211	0	0	0	1,500.00
20/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	882	1	1	1	1,500.00
20/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3698	4	4	4	0.00
20/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	6768	7	7	7	0.00
20/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	558	1	1	1	0.00

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20/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	662	1	1	1	0.00
20/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	671	1	1	1	0.00
20/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	680	1	1	1	0.00
20/04/2023	2032 On 02-November-23			Bond Future	10.95	86.0467	86.2661	86.0467	64,607.00
20/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	3610	3	4	3	0.00
20/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	3581	3	4	3	0.00
20/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	5763	6	6	6	0.00
20/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	3639	4	4	4	0.00
20/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	2231	2	2	2	0.00
20/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1283	1	1	1	0.00
20/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	2268	2	2	2	0.00
20/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	2249	2	2	2	0.00
20/04/2023	2032 On 01-February-24			Bond Future	11.04	87.9284	88.1525	87.9284	0.00
20/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	5671	6	6	6	0.00
20/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	8250	8	8	8	0.00
20/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	2629	3	3	3	1,200.00
20/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	5639	5	6	5	0.00
20/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1251	1	1	1	1,200.00
20/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	5608	5	6	5	0.00
20/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1940	2	2	2	0.00
20/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	6336	7	6	7	0.00
20/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1926	2	2	2	0.00
20/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3966	4	4	4	0.00
20/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	1127	1	1	1	1,200.00
20/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1913	2	2	2	0.00
20/04/2023	2032 On 02-May-24			Bond Future	11.14	85.6849	85.9140	85.6849	0.00
20/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2243	2	2	2	0.00
20/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2262	2	2	2	0.00
20/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2282	2	2	2	0.00
20/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	5013	5	5	5	0.00
20/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	5042	5	5	5	0.00
20/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	5071	5	5	5	0.00

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20/04/2023	2033 On 04-May-23			Bond Future	115.78	115.9458	115.7801	115.9458	963.00
20/04/2023	2033 On 03-August-23			Bond Future	118.22	118.3874	118.2176	118.3874	7,007.00
20/04/2023	2033 On 02-November-23			Bond Future	119.32	119.4975	119.3239	119.4975	0.00
20/04/2023	2033 On 01-February-24			Bond Future	121.96	122.1373	121.9598	122.1373	0.00
20/04/2023	2033 On 02-May-24			Bond Future	123.17	123.3505	123.1691	123.3505	0.00
20/04/2023	2037 On 04-May-23			Bond Future	11.60	80.9158	81.2387	80.9158	35,561.00
20/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	38	0	0	0	400.00
20/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	10912	11	11	11	0.00
20/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	249	0	0	0	0.00
20/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	1461	1	1	1	400.00
20/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	20	0	0	0	703.00
20/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	224	0	0	0	0.00
20/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	236	0	0	0	0.00
20/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	2140	2	2	2	0.00
20/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	0	0	0	0	400.00
20/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1910	2	2	2	0.00
20/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1957	2	2	2	0.00
20/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3857	4	4	4	0.00
20/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	3387	4	3	4	0.00
20/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	434	1	0	1	0.00
20/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1865	2	2	2	0.00
20/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	223	0	0	0	703.00
20/04/2023	2037 On 03-August-23			Bond Future	11.71	78.3420	78.6712	78.3420	120,741.00
20/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	3904	4	4	4	0.00
20/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	180	0	0	0	1,800.00
20/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	837	1	1	1	1,800.00
20/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	3832	4	4	4	0.00
20/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	3868	4	4	4	0.00
20/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1570	2	2	2	0.00
20/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1588	2	2	2	0.00
20/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4986	5	5	5	0.00
20/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	8727	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
20/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1552	2	2	2	0.00
20/04/2023	2037 On 02-November-23			Bond Future	11.81	80.0099	80.3460	80.0099	0.00
20/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	2539	2	3	2	0.00
20/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	2565	2	3	2	0.00
20/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	2592	2	3	2	0.00
20/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	4020	4	4	4	0.00
20/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	3990	4	4	4	0.00
20/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3960	4	4	4	0.00
20/04/2023	2037 On 01-February-24			Bond Future	11.92	77.5033	77.8468	77.5033	0.00
20/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	5177	5	5	5	0.00
20/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	5209	5	5	5	0.00
20/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	5242	5	5	5	0.00
20/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	3039	3	3	3	0.00
20/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3059	3	3	3	0.00
20/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3078	3	3	3	0.00
20/04/2023	2037 On 02-May-24			Bond Future	12.03	79.1933	79.5444	79.1933	0.00
20/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	2920	3	3	3	0.00
20/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	2965	3	3	3	0.00
20/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	2942	3	3	3	0.00
20/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	6168	6	6	6	0.00
20/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	6202	6	6	6	0.00
20/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	6133	6	6	6	0.00
20/04/2023	2038 On 04-May-23			Bond Future	128.32	128.6390	128.3185	128.6390	2,894.00
20/04/2023	2038 On 03-August-23			Bond Future	129.03	129.3592	129.0314	129.3592	2,175.00
20/04/2023	2038 On 02-November-23			Bond Future	131.81	132.1436	131.8086	132.1436	1,343.00
20/04/2023	2038 On 01-February-24			Bond Future	132.68	133.0213	132.6785	133.0213	0.00
20/04/2023	2038 On 02-May-24			Bond Future	135.60	135.9528	135.6028	135.9528	0.00
20/04/2023	2040 On 04-May-23			Bond Future	11.84	81.5851	81.9263	81.5851	20,230.00
20/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	0	0	0	0	388.00
20/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	486.00
20/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	2	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
20/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	8863	9	9	9	0.00
20/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	176	0	0	0	486.00
20/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	1681	1	2	1	0.00
20/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	5	0	0	0	684.00
20/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	115	0	0	0	0.00
20/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	122	0	0	0	0.00
20/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	130	0	0	0	0.00
20/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	5391	5	5	5	0.00
20/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	12	0	0	0	388.00
20/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	0	0	0	0	486.00
20/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2661	3	3	3	0.00
20/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	421	1	0	1	684.00
20/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	7164	8	7	8	0.00
20/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2716	3	3	3	0.00
20/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2772	3	3	3	0.00
20/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	5135	5	5	5	0.00
20/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	2390	3	2	3	0.00
20/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	5868	6	6	6	0.00
20/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	11166	12	11	12	0.00
20/04/2023	2040 On 03-August-23			Bond Future	11.95	78.7747	79.1226	78.7747	136,826.00
20/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	3563	3	4	3	0.00
20/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	3527	3	4	3	0.00
20/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	3599	3	4	3	0.00
20/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1991	2	2	2	0.00
20/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	2034	2	2	2	0.00
20/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	2012	2	2	2	0.00
20/04/2023	2040 On 02-November-23			Bond Future	12.06	80.4518	80.8071	80.4518	29.00
20/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	2232	2	2	2	0.00
20/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	2207	2	2	2	0.00
20/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	2183	2	2	2	0.00
20/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	5070	5	5	5	0.00
20/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4995	5	5	5	0.00
20/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	5032	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
20/04/2023	2040 On 01-February-24			Bond Future	12.16	77.7046	78.0676	77.7046	11.00
20/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	4860	5	5	5	0.00
20/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	4796	5	5	5	0.00
20/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	4828	5	5	5	0.00
20/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3830	4	4	4	0.00
20/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3854	4	4	4	0.00
20/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3806	4	4	4	0.00
20/04/2023	2040 On 02-May-24			Bond Future	12.28	79.3989	79.7699	79.3989	0.00
20/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3139	3	3	3	0.00
20/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3115	3	3	3	0.00
20/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3091	3	3	3	0.00
20/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	7002	7	7	7	0.00
20/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	7076	7	7	7	0.00
20/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	7039	7	7	7	0.00
20/04/2023	2044 On 04-May-23			Bond Future	11.90	77.9147	78.2582	77.9147	30,443.00
20/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	93	0	0	0	0.00
20/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	518	0	1	0	0.00
20/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	1256	1	1	1	0.00
20/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	2321	2	2	2	0.00
20/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	82	0	0	0	0.00
20/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	87	0	0	0	0.00
20/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	3127	3	3	3	0.00
20/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1460	2	1	2	4,423.00
20/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	3186	4	3	4	0.00
20/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	258	0	0	0	1,798.00
20/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	670	1	1	1	4,423.00
20/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	3068	3	3	3	0.00
20/04/2023	2044 On 03-August-23			Bond Future	12.01	75.1532	75.5035	75.1532	81,465.00
20/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	3182	3	3	3	0.00
20/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	1888	2	2	2	0.00
20/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	2619	2	3	2	0.00
20/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	3147	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
20/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	3113	3	3	3	0.00
20/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2310	2	2	2	0.00
20/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2286	2	2	2	0.00
20/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2708	3	3	3	4,754.00
20/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3502	4	4	4	3,076.00
20/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2262	2	2	2	0.00
20/04/2023	2044 On 02-November-23			Bond Future	12.12	76.7532	77.1109	76.7532	0.00
20/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	2081	2	2	2	0.00
20/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	2057	2	2	2	0.00
20/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	2105	2	2	2	0.00
20/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5448	6	5	6	0.00
20/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5528	6	6	6	0.00
20/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5488	6	5	6	0.00
20/04/2023	2044 On 01-February-24			Bond Future	12.22	74.0502	74.4157	74.0502	0.00
20/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	4560	4	5	4	0.00
20/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	4528	4	5	4	0.00
20/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	4592	4	5	4	0.00
20/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	4169	4	4	4	0.00
20/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	4221	4	4	4	0.00
20/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	4195	4	4	4	0.00
20/04/2023	2044 On 02-May-24			Bond Future	12.32	75.6649	76.0384	75.6649	0.00
20/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	2989	3	3	3	0.00
20/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	2966	3	3	3	0.00
20/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3012	3	3	3	0.00
20/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6921	7	7	7	0.00
20/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	7000	7	7	7	0.00
20/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6961	7	7	7	0.00
20/04/2023	2046 On 04-May-23			Bond Future	111.73	112.7923	111.7278	112.7923	10,249.00
20/04/2023	2046 On 03-August-23			Bond Future	114.08	115.1675	114.0799	115.1675	13,069.00
20/04/2023	2046 On 02-November-23			Bond Future	114.42	115.5326	114.4215	115.5326	4,231.00
20/04/2023	2046 On 01-February-24			Bond Future	116.95	118.0849	116.9491	118.0849	0.00
20/04/2023	2046 On 02-May-24			Bond Future	117.35	118.5150	117.3542	118.5150	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
20/04/2023	2050 On 04-May-23			Bond Future	114.54	115.1533	114.5375	115.1533	9,844.00
20/04/2023	2050 On 03-August-23			Bond Future	114.73	115.3641	114.7348	115.3641	9,630.00
20/04/2023	2050 On 02-November-23			Bond Future	117.20	117.8473	117.2042	117.8473	3,146.00
20/04/2023	2050 On 01-February-24			Bond Future	117.52	118.1775	117.5201	118.1775	0.00
20/04/2023	2050 On 02-May-24			Bond Future	120.11	120.7819	120.1101	120.7819	0.00
20/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	AL37 On 04-May-23			Index Future	875.89	874.2910	875.8930	874.2910	0.00
20/04/2023	AL37 On 03-August-23			Index Future	894.12	892.4860	894.1170	892.4860	0.00
20/04/2023	AL37 On 02-November-23			Index Future	913.15	911.4840	913.1490	911.4840	0.00
20/04/2023	AL37 On 01-February-24			Index Future	933.11	931.4120	933.1130	931.4120	0.00
20/04/2023	AL37 On 02-May-24			Index Future	953.48	951.7420	953.4820	951.7420	0.00
20/04/2023	AL7T On 04-May-23			Index Future	1006.62	1003.9870	1006.6230	1003.9870	0.00
20/04/2023	AL7T On 03-August-23			Index Future	1027.57	1024.8800	1027.5660	1024.8800	0.00
20/04/2023	AL7T On 02-November-23			Index Future	1049.44	1046.6970	1049.4390	1046.6970	0.00
20/04/2023	AL7T On 01-February-24			Index Future	1072.38	1069.5810	1072.3830	1069.5810	0.00
20/04/2023	AL7T On 02-May-24			Index Future	1095.79	1092.9270	1095.7920	1092.9270	0.00
20/04/2023	ALBI On 04-May-23			Index Future	880.51	877.8700	880.5140	877.8700	81.00
20/04/2023	ALBI On 03-August-23			Index Future	898.83	896.1390	898.8340	896.1390	18.00
20/04/2023	ALBI On 02-November-23			Index Future	917.97	915.2150	917.9670	915.2150	0.00
20/04/2023	ALBI On 01-February-24			Index Future	938.04	935.2240	938.0360	935.2240	0.00
20/04/2023	ALBI On 02-May-24			Index Future	958.51	955.6380	958.5120	955.6380	0.00
20/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	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
20/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	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
20/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2023	ES33 On 04-May-23			Bond Future	12.12	74.0281	74.2713	74.0281	0.00
20/04/2023	ES33 On 03-August-23			Bond Future	12.25	75.5870	75.8350	75.5870	350.00
20/04/2023	ES33 On 02-November-23			Bond Future	12.39	73.4170	73.6704	73.4170	0.00
20/04/2023	ES33 On 01-February-24			Bond Future	12.53	75.0391	75.2980	75.0391	0.00
20/04/2023	ES33 On 02-May-24			Bond Future	12.67	72.8938	73.1585	72.8938	0.00
20/04/2023	ES42 On 04-May-23			Bond Future	12.57	70.8906	71.1706	70.8906	0.00
20/04/2023	ES42 On 03-August-23			Bond Future	12.69	72.3835	72.6691	72.3835	4,000.00
20/04/2023	ES42 On 02-November-23			Bond Future	12.82	69.6784	69.9701	69.6784	0.00
20/04/2023	ES42 On 01-February-24			Bond Future	12.95	71.2180	71.5161	71.2180	0.00
20/04/2023	ES42 On 02-May-24			Bond Future	13.08	68.5245	68.8293	68.5245	0.00
20/04/2023	GOVI On 04-May-23			GOVI	868.01	865.4020	868.0130	865.4020	119.00
20/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	151330	13	15	13	0.00
20/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	151430	13	15	13	0.00
20/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	151530	13	15	13	0.00
20/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 03-August-23			GOVI	886.07	883.4120	886.0730	883.4120	795.00
20/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	488430	46	49	46	0.00
20/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	488630	46	49	46	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
20/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	488530	46	49	46	0.00
20/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-November-23			GOVI	904.93	902.2170	904.9340	902.2170	0.00
20/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	191340	16	19	16	0.00
20/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	191240	16	19	16	0.00
20/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	191140	16	19	16	0.00
20/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 01-February-24			GOVI	924.72	921.9420	924.7180	921.9420	0.00
20/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	447380	42	45	42	0.00
20/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	447280	42	45	42	0.00
20/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	447180	42	45	42	0.00
20/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24			GOVI	944.90	942.0660	944.9040	942.0660	0.00
20/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	60660	9	6	9	0.00
20/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	60760	9	6	9	0.00
20/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	60860	9	6	9	0.00
20/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2023	IGOV On 04-May-23			Index Future	325.14	326.2740	325.1380	326.2740	289.00
20/04/2023	IGOV On 03-August-23			Index Future	331.98	333.1450	331.9840	333.1450	624.00
20/04/2023	IGOV On 02-November-23			Index Future	339.13	340.3160	339.1290	340.3160	16.00
20/04/2023	IGOV On 01-February-24			Index Future	346.62	347.8330	346.6200	347.8330	0.00
20/04/2023	IGOV On 02-May-24			Index Future	354.26	355.5010	354.2620	355.5010	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
20/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.07	91.9300	91.9350	91.9300	0.00
20/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.37	91.6250	91.6350	91.6250	0.00
20/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.42	91.5800	91.5800	91.5800	0.00
20/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
20/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.56	91.4450	91.4450	91.4450	0.00
20/04/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.56	91.6850	91.4400	91.6850	0.00
20/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.51	91.5000	91.4900	91.5000	0.00
20/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.33	91.6500	91.6700	91.6500	0.00
20/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.16	91.8100	91.8400	91.8100	0.00
20/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.13	91.8550	91.8750	91.8550	0.00
20/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.98	91.9800	92.0200	91.9800	0.00
20/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.98	91.9750	92.0250	91.9750	0.00
20/04/2023	R035 On 04-May-23			Bond Future	11.31	85.7541	85.9902	85.7541	27,631.00
20/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	0	0	0	0	388.00
20/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	1	0	0	0	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	2824	3	3	3	0.00
20/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	3173	3	3	3	0.00
20/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	573	1	1	1	0.00
20/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	9764	10	10	10	0.00
20/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	6205	6	6	6	0.00
20/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	527	0	1	0	0.00
20/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	550	0	1	0	0.00
20/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	10	0	0	0	388.00
20/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	259	0	0	0	770.00
20/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	463	0	0	0	491.00
20/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	6	0	0	0	770.00
20/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	4515	5	5	5	0.00
20/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1772	2	2	2	0.00
20/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	4213	4	4	4	0.00
20/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1100	1	1	1	0.00
20/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	2	0	0	0	388.00
20/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	0	0	0	0	491.00
20/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1278	1	1	1	0.00
20/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	73	0	0	0	770.00
20/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1170	1	1	1	0.00
20/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1135	1	1	1	0.00
20/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	105	0	0	0	1,035.00
20/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	5313	6	5	6	0.00
20/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8954	9	9	9	0.00
20/04/2023	R035 On 03-August-23			Bond Future	11.42	87.5388	87.7793	87.5388	50,696.00
20/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	4360	4	4	4	0.00
20/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	4398	4	4	4	0.00
20/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	4436	4	4	4	0.00
20/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1252	1	1	1	0.00
20/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1267	1	1	1	0.00
20/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1282	1	1	1	0.00
20/04/2023	R035 On 02-November-23			Bond Future	11.52	84.8943	85.1399	84.8943	99,908.00
20/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	2933	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
20/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1146	1	1	1	400.00
20/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	7947	8	8	8	0.00
20/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	2877	3	3	3	0.00
20/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	2905	3	3	3	0.00
20/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	2126	2	2	2	400.00
20/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3463	4	3	4	0.00
20/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3490	4	3	4	0.00
20/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1069	1	1	1	400.00
20/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6312	6	6	6	0.00
20/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4371	5	4	5	0.00
20/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3436	4	3	4	0.00
20/04/2023	R035 On 01-February-24			Bond Future	11.63	86.7507	87.0016	86.7507	0.00
20/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	10267	10	10	10	0.00
20/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	2523	2	3	2	400.00
20/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	5592	5	6	5	0.00
20/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	5659	6	6	6	0.00
20/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	5625	5	6	5	0.00
20/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	1536	1	2	1	400.00
20/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	7220	7	7	7	0.00
20/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5317	5	5	5	0.00
20/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2659	3	3	3	0.00
20/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2677	3	3	3	0.00
20/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2642	3	3	3	0.00
20/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1148	1	1	1	400.00
20/04/2023	R035 On 02-May-24			Bond Future	11.73	84.1317	84.3883	84.1317	0.00
20/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	2970	3	3	3	0.00
20/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	2924	3	3	3	0.00
20/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	2947	3	3	3	0.00
20/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5816	6	6	6	0.00
20/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5848	6	6	6	0.00
20/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5783	6	6	6	0.00
20/04/2023	R186 On 04-May-23			Bond Future	8.76	109.1306	109.2919	109.1306	39,090.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	57	0	0	0	200.00
20/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	575	1	1	1	0.00
20/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	594	1	1	1	0.00
20/04/2023	R186 On 04-May-23		Call	Bond Future	9292	9	9	9	0.00
20/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	613	1	1	1	0.00
20/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	368	0	0	0	0.00
20/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	356	0	0	0	0.00
20/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	381	0	0	0	0.00
20/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	1320	1	1	1	200.00
20/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
20/04/2023	R186 On 03-August-23			Bond Future	8.79	106.0943	106.2584	106.0943	69,018.00
20/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3091	3	3	3	0.00
20/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3043	3	3	3	0.00
20/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3067	3	3	3	0.00
20/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	301	0	0	0	0.00
20/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	305	0	0	0	0.00
20/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	296	0	0	0	0.00
20/04/2023	R186 On 02-November-23			Bond Future	8.80	108.3529	108.5204	108.3529	16,492.00
20/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	4671	5	5	5	0.00
20/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	2462	2	2	2	0.00
20/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	2443	2	2	2	0.00
20/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	2481	2	2	2	0.00
20/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2018	2	2	2	1,715.00
20/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	843	1	1	1	0.00
20/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	858	1	1	1	0.00
20/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	850	1	1	1	0.00
20/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	1058	1	1	1	0.00
20/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	323	0	0	0	1,715.00
20/04/2023	R186 On 01-February-24			Bond Future	8.79	105.4130	105.5842	105.4130	0.00
20/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	2800	3	3	3	0.00
20/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	2764	3	3	3	0.00
20/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	2782	3	3	3	0.00
20/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	954	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
20/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	967	1	1	1	0.00
20/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	960	1	1	1	0.00
20/04/2023	R186 On 02-May-24			Bond Future	8.78	107.7123	107.8873	107.7123	0.00
20/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	765	1	1	1	0.00
20/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	774	1	1	1	0.00
20/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	783	1	1	1	0.00
20/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2623	3	3	3	0.00
20/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2638	3	3	3	0.00
20/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2653	3	3	3	0.00
20/04/2023	R197 On 04-May-23			Bond Future	336.10	335.8552	336.0989	335.8552	309.00
20/04/2023	R197 On 03-August-23			Bond Future	334.06	333.8152	334.0624	333.8152	0.00
20/04/2023	R197 On 02-November-23			Bond Future	341.25	341.0004	341.2527	341.0004	0.00
20/04/2023	R202 On 04-May-23			Bond Future	250.82	251.8236	250.8248	251.8236	4,492.00
20/04/2023	R202 On 03-August-23			Bond Future	251.27	252.2864	251.2654	252.2864	5,420.00
20/04/2023	R202 On 02-November-23			Bond Future	256.67	257.7166	256.6735	257.7166	0.00
20/04/2023	R202 On 01-February-24			Bond Future	257.32	258.3869	257.3203	258.3869	0.00
20/04/2023	R202 On 02-May-24			Bond Future	262.99	264.0815	262.9916	264.0815	0.00
20/04/2023	R209 On 04-May-23			Bond Future	11.36	66.2332	66.4894	66.2332	19,145.00
20/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	131	0	0	0	1,250.00
20/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	1127	1	1	1	2,250.00
20/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	5369	5	5	5	0.00
20/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	243	0	0	0	0.00
20/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	0	0	0	0	500.00
20/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	2	0	0	0	4,500.00
20/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	219	0	0	0	0.00
20/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	231	0	0	0	0.00
20/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1551	2	2	2	0.00
20/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1591	2	2	2	0.00
20/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	4507	5	5	5	0.00
20/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	435	1	0	1	0.00
20/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	7321	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1512	2	2	2	0.00
20/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	2	0	0	0	9,750.00
20/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1968	2	2	2	8,250.00
20/04/2023	R209 On 03-August-23			Bond Future	11.46	67.6116	67.8728	67.6116	11,687.00
20/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	3599	3	4	3	0.00
20/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	648	1	1	1	1,800.00
20/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	3534	3	4	3	0.00
20/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	3566	3	4	3	0.00
20/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	131	0	0	0	1,800.00
20/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7881	8	8	8	0.00
20/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1221	1	1	1	0.00
20/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4521	5	5	5	0.00
20/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1250	1	1	1	0.00
20/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1236	1	1	1	0.00
20/04/2023	R209 On 02-November-23			Bond Future	11.55	65.8980	66.1648	65.8980	0.00
20/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	2326	2	2	2	0.00
20/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	2278	2	2	2	0.00
20/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	2302	2	2	2	0.00
20/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3323	3	3	3	0.00
20/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3349	4	3	4	0.00
20/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3297	3	3	3	0.00
20/04/2023	R209 On 01-February-24			Bond Future	11.64	67.3391	67.6117	67.3391	0.00
20/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	4734	5	5	5	0.00
20/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	4763	5	5	5	0.00
20/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	4793	5	5	5	0.00
20/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2438	3	2	3	0.00
20/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2455	3	2	3	0.00
20/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2471	3	2	3	0.00
20/04/2023	R209 On 02-May-24			Bond Future	11.73	65.6553	65.9339	65.6553	0.00
20/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	2625	3	3	3	0.00
20/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	2584	2	3	2	0.00
20/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	2605	2	3	2	0.00
20/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	5277	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
20/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	5307	5	5	5	0.00
20/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	5248	5	5	5	0.00
20/04/2023	R210 On 04-May-23			Bond Future	223.66	224.2505	223.6558	224.2505	132.00
20/04/2023	R210 On 03-August-23			Bond Future	228.36	228.9729	228.3646	228.9729	371.00
20/04/2023	R210 On 02-November-23			Bond Future	230.08	230.6969	230.0753	230.6969	0.00
20/04/2023	R210 On 01-February-24			Bond Future	235.16	235.7933	235.1578	235.7933	0.00
20/04/2023	R210 On 02-May-24			Bond Future	237.05	237.6973	237.0476	237.6973	0.00
20/04/2023	R213 On 04-May-23			Bond Future	10.49	82.7759	82.9894	82.7759	9,257.00
20/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	1386	1	1	1	0.00
20/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	1420	1	1	1	0.00
20/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	1455	1	1	1	0.00
20/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	290	0	0	0	0.00
20/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	300	0	0	0	0.00
20/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	311	0	0	0	0.00
20/04/2023	R213 On 03-August-23			Bond Future	10.58	84.4985	84.7161	84.4985	27,135.00
20/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	4941	5	5	5	0.00
20/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	4977	5	5	5	0.00
20/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5012	5	5	5	0.00
20/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	476	1	0	1	0.00
20/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	469	1	0	1	0.00
20/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	482	1	0	1	0.00
20/04/2023	R213 On 02-November-23			Bond Future	10.67	82.7417	82.9639	82.7417	0.00
20/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	3623	3	4	3	0.00
20/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	3651	4	4	4	0.00
20/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	3679	4	4	4	0.00
20/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1708	2	2	2	0.00
20/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1723	2	2	2	0.00
20/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1737	2	2	2	0.00
20/04/2023	R213 On 01-February-24			Bond Future	10.76	84.5510	84.7780	84.5510	0.00
20/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	5462	5	5	5	0.00
20/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	5403	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
20/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	5433	5	5	5	0.00
20/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1506	2	2	2	0.00
20/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1516	2	2	2	0.00
20/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1495	2	1	2	0.00
20/04/2023	R213 On 02-May-24			Bond Future	10.85	82.8373	83.0694	82.8373	0.00
20/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2014	2	2	2	0.00
20/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2032	2	2	2	0.00
20/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2050	2	2	2	0.00
20/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4388	5	4	5	0.00
20/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4413	5	4	5	0.00
20/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4439	5	4	5	0.00
20/04/2023	R214 On 04-May-23			Bond Future	11.71	62.3208	62.5822	62.3208	11,585.00
20/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	178	0	0	0	0.00
20/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	159	0	0	0	0.00
20/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	168	0	0	0	0.00
20/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1946	2	2	2	0.00
20/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1990	2	2	2	0.00
20/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1902	2	2	2	0.00
20/04/2023	R214 On 03-August-23			Bond Future	11.81	63.6177	63.8843	63.6177	16,532.00
20/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	3236	3	3	3	0.00
20/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	3173	3	3	3	0.00
20/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	3205	3	3	3	0.00
20/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1510	2	2	2	0.00
20/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1527	2	2	2	0.00
20/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1494	2	1	2	0.00
20/04/2023	R214 On 02-November-23			Bond Future	11.90	61.6704	61.9426	61.6704	0.00
20/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	1911	2	2	2	0.00
20/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	1953	2	2	2	0.00
20/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	1932	2	2	2	0.00
20/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	4195	4	4	4	0.00
20/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	4227	4	4	4	0.00
20/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	4164	4	4	4	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
20/04/2023	R214 On 01-February-24			Bond Future	12.00	63.0190	63.2971	63.0190	0.00
20/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	4005	4	4	4	0.00
20/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	4032	4	4	4	0.00
20/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	4060	4	4	4	0.00
20/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3273	3	3	3	0.00
20/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3294	3	3	3	0.00
20/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3314	3	3	3	0.00
20/04/2023	R214 On 02-May-24			Bond Future	12.09	61.0896	61.3738	61.0896	0.00
20/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	2654	3	3	3	0.00
20/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	2634	3	3	3	0.00
20/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	2614	3	3	3	0.00
20/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5797	6	6	6	0.00
20/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5765	6	6	6	0.00
20/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5732	6	6	6	0.00
20/04/2023	R248 On 04-May-23			Bond Future	11.85	76.6198	76.9702	76.6198	28,317.00
20/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	74	0	0	0	0.00
20/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	69	0	0	0	0.00
20/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	0	0	0	0	1,500.00
20/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	11	0	0	0	1,500.00
20/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	79	0	0	0	0.00
20/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	3318	4	3	4	0.00
20/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	10085	10	10	10	0.00
20/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	3442	4	3	4	0.00
20/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	3380	4	3	4	0.00
20/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	4957	5	5	5	0.00
20/04/2023	R248 On 03-August-23			Bond Future	11.95	78.2143	78.5716	78.2143	235,718.00
20/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	3310	3	3	3	0.00
20/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	3275	3	3	3	0.00
20/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	3345	3	3	3	0.00
20/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2387	3	2	3	0.00
20/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2437	3	2	3	0.00
20/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2412	3	2	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
20/04/2023	R248 On 02-November-23			Bond Future	12.05	75.4348	75.7997	75.4348	11,069.00
20/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	2117	2	2	2	0.00
20/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	2093	2	2	2	0.00
20/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	2070	2	2	2	0.00
20/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5663	6	6	6	0.00
20/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5747	6	6	6	0.00
20/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5704	6	6	6	0.00
20/04/2023	R248 On 01-February-24			Bond Future	12.15	77.0844	77.4572	77.0844	0.00
20/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	4491	4	4	4	0.00
20/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	4459	4	4	4	0.00
20/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	4428	4	4	4	0.00
20/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4514	5	5	5	0.00
20/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4486	5	4	5	0.00
20/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4458	5	4	5	0.00
20/04/2023	R248 On 02-May-24			Bond Future	12.25	74.3181	74.6990	74.3181	13,000.00
20/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	2808	3	3	3	0.00
20/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	2785	3	3	3	0.00
20/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	2762	3	3	3	0.00
20/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7598	8	8	8	0.00
20/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7684	8	8	8	0.00
20/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7641	8	8	8	0.00