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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	2025 On 04-May-23			Bond Future	168.99	169.2394	168.9871	169.2394	5,381.00
04/04/2023	2025 On 03-August-23			Bond Future	170.76	171.0148	170.7557	171.0148	214.00
04/04/2023	2025 On 02-November-23			Bond Future	174.37	174.6360	174.3713	174.6360	0.00
04/04/2023	2025 On 01-February-24			Bond Future	176.22	176.4831	176.2155	176.4831	0.00
04/04/2023	2025 On 02-May-24			Bond Future	179.79	180.0584	179.7887	180.0584	0.00
04/04/2023	2029 On 04-May-23			Bond Future	122.35	122.5015	122.3470	122.5015	2,115.00
04/04/2023	2029 On 03-August-23			Bond Future	124.89	125.0468	124.8879	125.0468	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2023	2029 On 02-November-23			Bond Future	126.21	126.3691	126.2069	126.3691	0.00
04/04/2023	2029 On 01-February-24			Bond Future	128.83	128.9988	128.8348	128.9988	0.00
04/04/2023	2029 On 02-May-24			Bond Future	130.09	130.2520	130.0875	130.2520	0.00
04/04/2023	2030 On 04-May-23			Bond Future	9.88	93.0465	9.8775	93.0465	76,458.00
04/04/2023	2030 On 04-May-23	9.58	Call	Bond Future	306	0	306	0	150.00
04/04/2023	2030 On 04-May-23	12.04	Call	Bond Future	9212	9	9212	9	0.00
04/04/2023	2030 On 04-May-23	12.50	Call	Bond Future	11013	11	11013	11	0.00
04/04/2023	2030 On 04-May-23	12.57	Call	Bond Future	11283	11	11283	11	0.00
04/04/2023	2030 On 04-May-23	10.65	Call	Bond Future	3568	4	3568	4	350.00
04/04/2023	2030 On 04-May-23	11.62	Call	Bond Future	7525	8	7525	8	0.00
04/04/2023	2030 On 04-May-23	10.54	Call	Bond Future	3135	3	3135	3	0.00
04/04/2023	2030 On 04-May-23	9.03	Call	Bond Future	2	0	2	0	388.00
04/04/2023	2030 On 04-May-23	9.67	Call	Bond Future	451	0	451	0	479.00
04/04/2023	2030 On 04-May-23	11.34	Call	Bond Future	6383	6	6383	6	0.00
04/04/2023	2030 On 04-May-23	10.52	Call	Bond Future	3057	3	3057	3	0.00
04/04/2023	2030 On 04-May-23	10.53	Call	Bond Future	3096	3	3096	3	0.00
04/04/2023	2030 On 04-May-23	9.78	Call	Bond Future	671	1	671	1	388.00
04/04/2023	2030 On 04-May-23	10.42	Call	Bond Future	2674	3	2674	3	479.00
04/04/2023	2030 On 04-May-23	10.00	Call	Bond Future	1240	1	1240	1	1,080.00
04/04/2023	2030 On 04-May-23	10.00	Put	Bond Future	684	1	684	1	0.00
04/04/2023	2030 On 04-May-23	10.42	Put	Bond Future	245	0	245	0	0.00
04/04/2023	2030 On 04-May-23	9.78	Put	Bond Future	1116	1	1116	1	0.00
04/04/2023	2030 On 04-May-23	10.53	Put	Bond Future	185	0	185	0	0.00
04/04/2023	2030 On 04-May-23	10.52	Put	Bond Future	190	0	190	0	0.00
04/04/2023	2030 On 04-May-23	11.34	Put	Bond Future	20	0	20	0	150.00
04/04/2023	2030 On 04-May-23	9.67	Put	Bond Future	1401	1	1401	1	0.00
04/04/2023	2030 On 04-May-23	9.03	Put	Bond Future	3966	4	3966	4	0.00
04/04/2023	2030 On 04-May-23	9.58	Put	Bond Future	1674	2	1674	2	0.00
04/04/2023	2030 On 04-May-23	10.54	Put	Bond Future	180	0	180	0	0.00
04/04/2023	2030 On 04-May-23	11.62	Put	Bond Future	9	0	9	0	388.00
04/04/2023	2030 On 04-May-23	10.65	Put	Bond Future	134	0	134	0	0.00
04/04/2023	2030 On 04-May-23	12.57	Put	Bond Future	0	0	0	0	350.00
04/04/2023	2030 On 04-May-23	12.50	Put	Bond Future	0	0	0	0	479.00

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04/04/2023	2030 On 04-May-23	12.04	Put	Bond Future	2	0	2	0	1,080.00
04/04/2023	2030 On 03-August-23			Bond Future	9.96	90.9497	9.9608	90.9497	39,779.00
04/04/2023	2030 On 03-August-23	11.36	Call	Bond Future	6255	6	6255	6	0.00
04/04/2023	2030 On 03-August-23	12.59	Call	Bond Future	10777	11	10777	11	0.00
04/04/2023	2030 On 03-August-23	12.89	Call	Bond Future	11875	12	11875	12	0.00
04/04/2023	2030 On 03-August-23	11.35	Call	Bond Future	6219	6	6219	6	0.00
04/04/2023	2030 On 03-August-23	11.34	Call	Bond Future	6183	6	6183	6	0.00
04/04/2023	2030 On 03-August-23	10.40	Call	Bond Future	3043	3	3043	3	1,012.00
04/04/2023	2030 On 03-August-23	10.65	Call	Bond Future	3811	4	3811	4	350.00
04/04/2023	2030 On 03-August-23	10.65	Put	Bond Future	831	1	831	1	0.00
04/04/2023	2030 On 03-August-23	11.34	Put	Bond Future	342	0	342	0	0.00
04/04/2023	2030 On 03-August-23	11.36	Put	Bond Future	333	0	333	0	0.00
04/04/2023	2030 On 03-August-23	12.89	Put	Bond Future	25	0	25	0	350.00
04/04/2023	2030 On 03-August-23	12.59	Put	Bond Future	47	0	47	0	1,012.00
04/04/2023	2030 On 03-August-23	10.40	Put	Bond Future	1129	1	1129	1	0.00
04/04/2023	2030 On 03-August-23	11.35	Put	Bond Future	337	0	337	0	0.00
04/04/2023	2030 On 02-November-23			Bond Future	10.03	92.8542	10.0326	92.8542	0.00
04/04/2023	2030 On 02-November-23	11.57	Call	Bond Future	6953	7	6953	7	0.00
04/04/2023	2030 On 02-November-23	10.82	Call	Bond Future	4554	5	4554	5	0.00
04/04/2023	2030 On 02-November-23	10.80	Call	Bond Future	4495	4	4495	4	0.00
04/04/2023	2030 On 02-November-23	10.81	Call	Bond Future	4525	5	4525	5	0.00
04/04/2023	2030 On 02-November-23	10.07	Call	Bond Future	2532	3	2532	3	800.00
04/04/2023	2030 On 02-November-23	9.57	Call	Bond Future	1526	2	1526	2	800.00
04/04/2023	2030 On 02-November-23	9.57	Put	Bond Future	3536	4	3536	4	0.00
04/04/2023	2030 On 02-November-23	10.07	Put	Bond Future	2372	2	2372	2	0.00
04/04/2023	2030 On 02-November-23	10.81	Put	Bond Future	1268	1	1268	1	0.00
04/04/2023	2030 On 02-November-23	10.80	Put	Bond Future	1279	1	1279	1	0.00
04/04/2023	2030 On 02-November-23	10.82	Put	Bond Future	1257	1	1257	1	0.00
04/04/2023	2030 On 02-November-23	11.57	Put	Bond Future	654	1	654	1	800.00
04/04/2023	2030 On 01-February-24			Bond Future	10.12	90.7592	10.1202	90.7592	0.00
04/04/2023	2030 On 01-February-24	11.36	Call	Bond Future	6106	6	6106	6	0.00
04/04/2023	2030 On 01-February-24	12.10	Call	Bond Future	8435	8	8435	8	0.00
04/04/2023	2030 On 01-February-24	10.07	Call	Bond Future	2650	3	2650	3	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
04/04/2023	2030 On 01-February-24	11.31	Call	Bond Future	5955	6	5955	6	0.00
04/04/2023	2030 On 01-February-24	11.35	Call	Bond Future	6076	6	6076	6	0.00
04/04/2023	2030 On 01-February-24	9.57	Call	Bond Future	1704	2	1704	2	400.00
04/04/2023	2030 On 01-February-24	11.37	Call	Bond Future	6137	6	6137	6	0.00
04/04/2023	2030 On 01-February-24	9.93	Call	Bond Future	2357	2	2357	2	1,360.00
04/04/2023	2030 On 01-February-24	9.93	Put	Bond Future	3150	3	3150	3	0.00
04/04/2023	2030 On 01-February-24	11.37	Put	Bond Future	1136	1	1136	1	0.00
04/04/2023	2030 On 01-February-24	12.10	Put	Bond Future	672	1	672	1	400.00
04/04/2023	2030 On 01-February-24	9.57	Put	Bond Future	4021	4	4021	4	0.00
04/04/2023	2030 On 01-February-24	11.35	Put	Bond Future	1152	1	1152	1	0.00
04/04/2023	2030 On 01-February-24	11.31	Put	Bond Future	1186	1	1186	1	1,360.00
04/04/2023	2030 On 01-February-24	10.07	Put	Bond Future	2858	3	2858	3	0.00
04/04/2023	2030 On 01-February-24	11.36	Put	Bond Future	1144	1	1144	1	0.00
04/04/2023	2030 On 02-May-24			Bond Future	10.23	92.5735	10.2328	92.5735	0.00
04/04/2023	2030 On 02-May-24	9.83	Call	Bond Future	2234	2	2234	2	0.00
04/04/2023	2030 On 02-May-24	9.81	Call	Bond Future	2198	2	2198	2	0.00
04/04/2023	2030 On 02-May-24	9.82	Call	Bond Future	2216	2	2216	2	0.00
04/04/2023	2030 On 02-May-24	9.82	Put	Bond Future	3887	4	3887	4	0.00
04/04/2023	2030 On 02-May-24	9.81	Put	Bond Future	3910	4	3910	4	0.00
04/04/2023	2030 On 02-May-24	9.83	Put	Bond Future	3864	4	3864	4	0.00
04/04/2023	2032 On 04-May-23			Bond Future	10.52	87.9298	10.5243	87.9298	164,838.00
04/04/2023	2032 On 04-May-23	9.85	Call	Bond Future	12	0	12	0	6,500.00
04/04/2023	2032 On 04-May-23	10.03	Call	Bond Future	81	0	81	0	730.00
04/04/2023	2032 On 04-May-23	11.00	Call	Bond Future	2728	3	2728	3	0.00
04/04/2023	2032 On 04-May-23	10.87	Call	Bond Future	2194	2	2194	2	0.00
04/04/2023	2032 On 04-May-23	10.88	Call	Bond Future	2234	2	2234	2	0.00
04/04/2023	2032 On 04-May-23	10.30	Call	Bond Future	431	0	431	0	500.00
04/04/2023	2032 On 04-May-23	10.62	Call	Bond Future	1277	1	1277	1	400.00
04/04/2023	2032 On 04-May-23	10.53	Call	Bond Future	996	1	996	1	730.00
04/04/2023	2032 On 04-May-23	10.89	Call	Bond Future	2274	2	2274	2	0.00
04/04/2023	2032 On 04-May-23	11.06	Call	Bond Future	2983	3	2983	3	0.00
04/04/2023	2032 On 04-May-23	10.69	Call	Bond Future	1516	2	1516	2	0.00
04/04/2023	2032 On 04-May-23	9.80	Call	Bond Future	6	0	6	0	500.00

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04/04/2023	2032 On 04-May-23	11.37	Call	Bond Future	4362	4	4362	4	400.00
04/04/2023	2032 On 04-May-23	13.43	Call	Bond Future	13505	14	13505	14	0.00
04/04/2023	2032 On 04-May-23	13.43	Put	Bond Future	0	0	0	0	400.00
04/04/2023	2032 On 04-May-23	9.85	Put	Bond Future	3608	4	3608	4	0.00
04/04/2023	2032 On 04-May-23	11.06	Put	Bond Future	260	0	260	0	730.00
04/04/2023	2032 On 04-May-23	10.89	Put	Bond Future	402	0	402	0	0.00
04/04/2023	2032 On 04-May-23	10.53	Put	Bond Future	966	1	966	1	0.00
04/04/2023	2032 On 04-May-23	10.62	Put	Bond Future	782	1	782	1	0.00
04/04/2023	2032 On 04-May-23	10.30	Put	Bond Future	1605	2	1605	2	0.00
04/04/2023	2032 On 04-May-23	10.88	Put	Bond Future	412	0	412	0	0.00
04/04/2023	2032 On 04-May-23	10.87	Put	Bond Future	423	0	423	0	0.00
04/04/2023	2032 On 04-May-23	11.00	Put	Bond Future	304	0	304	0	13,000.00
04/04/2023	2032 On 04-May-23	10.69	Put	Bond Future	661	1	661	1	500.00
04/04/2023	2032 On 04-May-23	10.03	Put	Bond Future	2698	3	2698	3	0.00
04/04/2023	2032 On 04-May-23	11.37	Put	Bond Future	114	0	114	0	0.00
04/04/2023	2032 On 04-May-23	9.80	Put	Bond Future	3876	4	3876	4	0.00
04/04/2023	2032 On 03-August-23			Bond Future	10.62	89.7352	10.6159	89.7352	11,590.00
04/04/2023	2032 On 03-August-23	11.75	Call	Bond Future	6128	6	6128	6	0.00
04/04/2023	2032 On 03-August-23	11.76	Call	Bond Future	6167	6	6167	6	0.00
04/04/2023	2032 On 03-August-23	11.77	Call	Bond Future	6206	6	6206	6	0.00
04/04/2023	2032 On 03-August-23	11.90	Call	Bond Future	6721	7	6721	7	5,000.00
04/04/2023	2032 On 03-August-23	9.60	Call	Bond Future	484	0	484	0	1,500.00
04/04/2023	2032 On 03-August-23	10.30	Call	Bond Future	1493	2	1493	2	1,500.00
04/04/2023	2032 On 03-August-23	10.30	Put	Bond Future	3117	3	3117	3	0.00
04/04/2023	2032 On 03-August-23	9.60	Put	Bond Future	5849	6	5849	6	0.00
04/04/2023	2032 On 03-August-23	11.90	Put	Bond Future	510	1	510	1	0.00
04/04/2023	2032 On 03-August-23	11.77	Put	Bond Future	598	1	598	1	0.00
04/04/2023	2032 On 03-August-23	11.76	Put	Bond Future	605	1	605	1	0.00
04/04/2023	2032 On 03-August-23	11.75	Put	Bond Future	612	1	612	1	0.00
04/04/2023	2032 On 02-November-23			Bond Future	10.71	87.4532	10.7064	87.4532	0.00
04/04/2023	2032 On 02-November-23	11.23	Call	Bond Future	4515	5	4515	5	0.00
04/04/2023	2032 On 02-November-23	11.22	Call	Bond Future	4484	4	4484	4	0.00
04/04/2023	2032 On 02-November-23	11.90	Call	Bond Future	6807	0	6807	0	0.00

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04/04/2023	2032 On 02-November-23	11.24	Call	Bond Future	4547	5	4547	5	0.00
04/04/2023	2032 On 02-November-23	11.24	Put	Bond Future	1951	2	1951	2	0.00
04/04/2023	2032 On 02-November-23	11.90	Put	Bond Future	1139	0	1139	0	0.00
04/04/2023	2032 On 02-November-23	11.22	Put	Bond Future	1983	2	1983	2	0.00
04/04/2023	2032 On 02-November-23	11.23	Put	Bond Future	1967	2	1967	2	0.00
04/04/2023	2032 On 01-February-24			Bond Future	10.81	89.2519	10.8087	89.2519	0.00
04/04/2023	2032 On 01-February-24	11.85	Call	Bond Future	6506	7	6506	7	0.00
04/04/2023	2032 On 01-February-24	12.62	Call	Bond Future	9194	9	9194	9	0.00
04/04/2023	2032 On 01-February-24	10.76	Call	Bond Future	3234	3	3234	3	1,200.00
04/04/2023	2032 On 01-February-24	11.84	Call	Bond Future	6473	6	6473	6	0.00
04/04/2023	2032 On 01-February-24	10.01	Call	Bond Future	1669	2	1669	2	1,200.00
04/04/2023	2032 On 01-February-24	11.83	Call	Bond Future	6439	6	6439	6	0.00
04/04/2023	2032 On 01-February-24	11.83	Put	Bond Future	1671	2	1671	2	0.00
04/04/2023	2032 On 01-February-24	10.01	Put	Bond Future	5653	6	5653	6	0.00
04/04/2023	2032 On 01-February-24	11.84	Put	Bond Future	1659	2	1659	2	0.00
04/04/2023	2032 On 01-February-24	10.76	Put	Bond Future	3470	3	3470	3	0.00
04/04/2023	2032 On 01-February-24	12.62	Put	Bond Future	971	1	971	1	1,200.00
04/04/2023	2032 On 01-February-24	11.85	Put	Bond Future	1648	2	1648	2	0.00
04/04/2023	2032 On 02-May-24			Bond Future	10.93	86.8789	10.9288	86.8789	0.00
04/04/2023	2032 On 02-May-24	10.54	Call	Bond Future	2764	3	2764	3	0.00
04/04/2023	2032 On 02-May-24	10.55	Call	Bond Future	2786	3	2786	3	0.00
04/04/2023	2032 On 02-May-24	10.56	Call	Bond Future	2808	3	2808	3	0.00
04/04/2023	2032 On 02-May-24	10.56	Put	Bond Future	4572	5	4572	5	0.00
04/04/2023	2032 On 02-May-24	10.55	Put	Bond Future	4598	5	4598	5	0.00
04/04/2023	2032 On 02-May-24	10.54	Put	Bond Future	4625	5	4625	5	0.00
04/04/2023	2033 On 04-May-23			Bond Future	116.24	116.6199	116.2404	116.6199	1,540.00
04/04/2023	2033 On 03-August-23			Bond Future	118.65	119.0431	118.6544	119.0431	6,141.00
04/04/2023	2033 On 02-November-23			Bond Future	119.75	120.1475	119.7508	120.1475	0.00
04/04/2023	2033 On 01-February-24			Bond Future	122.24	122.6478	122.2443	122.6478	0.00
04/04/2023	2033 On 02-May-24			Bond Future	123.27	123.6782	123.2692	123.6782	0.00
04/04/2023	2037 On 04-May-23			Bond Future	11.40	82.4690	11.4047	82.4690	59,603.00
04/04/2023	2037 On 04-May-23	11.03	Call	Bond Future	472	1	472	1	400.00
04/04/2023	2037 On 04-May-23	13.73	Call	Bond Future	12032	12	12032	12	0.00

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04/04/2023	2037 On 04-May-23	11.32	Call	Bond Future	1089	1	1089	1	0.00
04/04/2023	2037 On 04-May-23	11.78	Call	Bond Future	2706	3	2706	3	400.00
04/04/2023	2037 On 04-May-23	10.95	Call	Bond Future	359	0	359	0	703.00
04/04/2023	2037 On 04-May-23	11.30	Call	Bond Future	1036	1	1036	1	0.00
04/04/2023	2037 On 04-May-23	11.94	Call	Bond Future	3407	4	3407	4	0.00
04/04/2023	2037 On 04-May-23	11.31	Call	Bond Future	1062	1	1062	1	0.00
04/04/2023	2037 On 04-May-23	11.31	Put	Bond Future	1617	2	1617	2	0.00
04/04/2023	2037 On 04-May-23	13.73	Put	Bond Future	1	0	1	0	400.00
04/04/2023	2037 On 04-May-23	11.30	Put	Bond Future	1650	2	1650	2	0.00
04/04/2023	2037 On 04-May-23	10.95	Put	Bond Future	3077	3	3077	3	0.00
04/04/2023	2037 On 04-May-23	11.03	Put	Bond Future	2702	3	2702	3	0.00
04/04/2023	2037 On 04-May-23	11.78	Put	Bond Future	560	1	560	1	0.00
04/04/2023	2037 On 04-May-23	11.32	Put	Bond Future	1585	2	1585	2	0.00
04/04/2023	2037 On 04-May-23	11.94	Put	Bond Future	371	0	371	0	703.00
04/04/2023	2037 On 03-August-23			Bond Future	11.51	79.9046	11.5144	79.9046	74,633.00
04/04/2023	2037 On 03-August-23	12.14	Call	Bond Future	5094	5	5094	5	0.00
04/04/2023	2037 On 03-August-23	10.30	Call	Bond Future	532	1	532	1	1,800.00
04/04/2023	2037 On 03-August-23	11.00	Call	Bond Future	1586	2	1586	2	1,800.00
04/04/2023	2037 On 03-August-23	12.12	Call	Bond Future	5018	5	5018	5	0.00
04/04/2023	2037 On 03-August-23	12.13	Call	Bond Future	5056	5	5056	5	0.00
04/04/2023	2037 On 03-August-23	12.13	Put	Bond Future	1639	2	1639	2	0.00
04/04/2023	2037 On 03-August-23	12.12	Put	Bond Future	1655	2	1655	2	0.00
04/04/2023	2037 On 03-August-23	11.00	Put	Bond Future	4616	5	4616	5	0.00
04/04/2023	2037 On 03-August-23	10.30	Put	Bond Future	7960	8	7960	8	0.00
04/04/2023	2037 On 03-August-23	12.14	Put	Bond Future	1623	2	1623	2	0.00
04/04/2023	2037 On 02-November-23			Bond Future	11.61	81.5779	11.6147	81.5779	0.00
04/04/2023	2037 On 02-November-23	11.55	Call	Bond Future	3616	4	3616	4	0.00
04/04/2023	2037 On 02-November-23	11.56	Call	Bond Future	3645	4	3645	4	0.00
04/04/2023	2037 On 02-November-23	11.57	Call	Bond Future	3675	4	3675	4	0.00
04/04/2023	2037 On 02-November-23	11.55	Put	Bond Future	3982	4	3982	4	0.00
04/04/2023	2037 On 02-November-23	11.56	Put	Bond Future	3955	4	3955	4	0.00
04/04/2023	2037 On 02-November-23	11.57	Put	Bond Future	3928	4	3928	4	0.00
04/04/2023	2037 On 01-February-24			Bond Future	11.73	79.0003	11.7276	79.0003	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
04/04/2023	2037 On 01-February-24	12.31	Call	Bond Future	6160	6	6160	6	0.00
04/04/2023	2037 On 01-February-24	12.32	Call	Bond Future	6194	6	6194	6	0.00
04/04/2023	2037 On 01-February-24	12.33	Call	Bond Future	6228	6	6228	6	0.00
04/04/2023	2037 On 01-February-24	12.33	Put	Bond Future	2990	3	2990	3	0.00
04/04/2023	2037 On 01-February-24	12.32	Put	Bond Future	3009	3	3009	3	0.00
04/04/2023	2037 On 01-February-24	12.31	Put	Bond Future	3027	3	3027	3	0.00
04/04/2023	2037 On 02-May-24			Bond Future	11.86	80.5783	11.8559	80.5783	0.00
04/04/2023	2037 On 02-May-24	11.43	Call	Bond Future	3418	3	3418	3	0.00
04/04/2023	2037 On 02-May-24	11.45	Call	Bond Future	3466	4	3466	4	0.00
04/04/2023	2037 On 02-May-24	11.44	Call	Bond Future	3442	4	3442	4	0.00
04/04/2023	2037 On 02-May-24	11.44	Put	Bond Future	5753	6	5753	6	0.00
04/04/2023	2037 On 02-May-24	11.43	Put	Bond Future	5785	6	5785	6	0.00
04/04/2023	2037 On 02-May-24	11.45	Put	Bond Future	5720	6	5720	6	0.00
04/04/2023	2038 On 04-May-23			Bond Future	129.92	129.9265	129.9230	129.9265	4,625.00
04/04/2023	2038 On 03-August-23			Bond Future	130.66	130.6676	130.6627	130.6676	0.00
04/04/2023	2038 On 02-November-23			Bond Future	133.43	133.4343	133.4293	133.4343	0.00
04/04/2023	2038 On 01-February-24			Bond Future	134.20	134.2003	134.1975	134.2003	0.00
04/04/2023	2038 On 02-May-24			Bond Future	136.92	136.9181	136.9177	136.9181	0.00
04/04/2023	2040 On 04-May-23			Bond Future	11.60	83.3825	11.5999	83.3825	44,241.00
04/04/2023	2040 On 04-May-23	10.17	Call	Bond Future	3	0	3	0	388.00
04/04/2023	2040 On 04-May-23	10.73	Call	Bond Future	65	0	65	0	486.00
04/04/2023	2040 On 04-May-23	10.92	Call	Bond Future	160	0	160	0	388.00
04/04/2023	2040 On 04-May-23	13.45	Call	Bond Future	10335	10	10335	10	0.00
04/04/2023	2040 On 04-May-23	11.48	Call	Bond Future	1070	1	1070	1	486.00
04/04/2023	2040 On 04-May-23	12.05	Call	Bond Future	3225	3	3225	3	0.00
04/04/2023	2040 On 04-May-23	11.03	Call	Bond Future	253	0	253	0	684.00
04/04/2023	2040 On 04-May-23	11.41	Call	Bond Future	889	1	889	1	0.00
04/04/2023	2040 On 04-May-23	11.42	Call	Bond Future	914	1	914	1	0.00
04/04/2023	2040 On 04-May-23	11.43	Call	Bond Future	939	1	939	1	0.00
04/04/2023	2040 On 04-May-23	12.78	Call	Bond Future	6908	7	6908	7	0.00
04/04/2023	2040 On 04-May-23	12.78	Put	Bond Future	65	0	65	0	388.00
04/04/2023	2040 On 04-May-23	13.45	Put	Bond Future	8	0	8	0	486.00
04/04/2023	2040 On 04-May-23	11.43	Put	Bond Future	2006	2	2006	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
04/04/2023	2040 On 04-May-23	12.05	Put	Bond Future	501	1	501	1	684.00
04/04/2023	2040 On 04-May-23	10.73	Put	Bond Future	5765	6	5765	6	0.00
04/04/2023	2040 On 04-May-23	11.42	Put	Bond Future	2044	2	2044	2	0.00
04/04/2023	2040 On 04-May-23	11.41	Put	Bond Future	2083	2	2083	2	0.00
04/04/2023	2040 On 04-May-23	11.03	Put	Bond Future	3919	4	3919	4	0.00
04/04/2023	2040 On 04-May-23	11.48	Put	Bond Future	1821	2	1821	2	0.00
04/04/2023	2040 On 04-May-23	10.92	Put	Bond Future	4563	5	4563	5	0.00
04/04/2023	2040 On 04-May-23	10.17	Put	Bond Future	9705	10	9705	10	0.00
04/04/2023	2040 On 03-August-23			Bond Future	11.71	80.5865	11.7104	80.5865	106,075.00
04/04/2023	2040 On 03-August-23	12.22	Call	Bond Future	4981	5	4981	5	0.00
04/04/2023	2040 On 03-August-23	12.21	Call	Bond Future	4942	5	4942	5	0.00
04/04/2023	2040 On 03-August-23	12.23	Call	Bond Future	5020	5	5020	5	0.00
04/04/2023	2040 On 03-August-23	12.23	Put	Bond Future	1941	2	1941	2	0.00
04/04/2023	2040 On 03-August-23	12.21	Put	Bond Future	1978	2	1978	2	0.00
04/04/2023	2040 On 03-August-23	12.22	Put	Bond Future	1960	2	1960	2	0.00
04/04/2023	2040 On 02-November-23			Bond Future	11.81	82.2740	11.8116	82.2740	18.00
04/04/2023	2040 On 02-November-23	11.60	Call	Bond Future	3449	3	3449	3	0.00
04/04/2023	2040 On 02-November-23	11.59	Call	Bond Future	3420	3	3420	3	0.00
04/04/2023	2040 On 02-November-23	11.58	Call	Bond Future	3391	3	3391	3	0.00
04/04/2023	2040 On 02-November-23	11.58	Put	Bond Future	4804	5	4804	5	0.00
04/04/2023	2040 On 02-November-23	11.60	Put	Bond Future	4739	5	4739	5	0.00
04/04/2023	2040 On 02-November-23	11.59	Put	Bond Future	4772	5	4772	5	0.00
04/04/2023	2040 On 01-February-24			Bond Future	11.92	79.4603	11.9248	79.4603	11.00
04/04/2023	2040 On 01-February-24	12.35	Call	Bond Future	6051	6	6051	6	0.00
04/04/2023	2040 On 01-February-24	12.34	Call	Bond Future	6016	6	6016	6	0.00
04/04/2023	2040 On 01-February-24	12.33	Call	Bond Future	5982	6	5982	6	0.00
04/04/2023	2040 On 01-February-24	12.33	Put	Bond Future	3640	4	3640	4	0.00
04/04/2023	2040 On 01-February-24	12.34	Put	Bond Future	3618	4	3618	4	0.00
04/04/2023	2040 On 01-February-24	12.35	Put	Bond Future	3596	4	3596	4	0.00
04/04/2023	2040 On 02-May-24			Bond Future	12.05	81.0471	12.0523	81.0471	0.00
04/04/2023	2040 On 02-May-24	11.62	Call	Bond Future	3685	4	3685	4	0.00
04/04/2023	2040 On 02-May-24	11.61	Call	Bond Future	3659	4	3659	4	0.00
04/04/2023	2040 On 02-May-24	11.60	Call	Bond Future	3633	4	3633	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
04/04/2023	2040 On 02-May-24	11.62	Put	Bond Future	6261	6	6261	6	0.00
04/04/2023	2040 On 02-May-24	11.60	Put	Bond Future	6331	6	6331	6	0.00
04/04/2023	2040 On 02-May-24	11.61	Put	Bond Future	6296	6	6296	6	0.00
04/04/2023	2044 On 04-May-23			Bond Future	11.68	79.4485	11.6787	79.4485	62,104.00
04/04/2023	2044 On 04-May-23	11.43	Call	Bond Future	788	1	788	1	0.00
04/04/2023	2044 On 04-May-23	12.25	Call	Bond Future	3844	4	3844	4	0.00
04/04/2023	2044 On 04-May-23	11.75	Call	Bond Future	1715	2	1715	2	0.00
04/04/2023	2044 On 04-May-23	12.00	Call	Bond Future	2698	3	2698	3	0.00
04/04/2023	2044 On 04-May-23	11.41	Call	Bond Future	744	1	744	1	0.00
04/04/2023	2044 On 04-May-23	11.42	Call	Bond Future	766	1	766	1	0.00
04/04/2023	2044 On 04-May-23	11.42	Put	Bond Future	2418	3	2418	3	0.00
04/04/2023	2044 On 04-May-23	11.75	Put	Bond Future	1270	1	1270	1	4,423.00
04/04/2023	2044 On 04-May-23	11.41	Put	Bond Future	2461	3	2461	3	0.00
04/04/2023	2044 On 04-May-23	12.00	Put	Bond Future	725	1	725	1	4,423.00
04/04/2023	2044 On 04-May-23	12.25	Put	Bond Future	394	0	394	0	1,798.00
04/04/2023	2044 On 04-May-23	11.43	Put	Bond Future	2375	3	2375	3	0.00
04/04/2023	2044 On 03-August-23			Bond Future	11.79	76.6968	11.7856	76.6968	24,373.00
04/04/2023	2044 On 03-August-23	12.17	Call	Bond Future	4529	4	4529	4	0.00
04/04/2023	2044 On 03-August-23	11.75	Call	Bond Future	3056	3	3056	3	0.00
04/04/2023	2044 On 03-August-23	12.00	Call	Bond Future	3903	4	3903	4	0.00
04/04/2023	2044 On 03-August-23	12.16	Call	Bond Future	4491	4	4491	4	0.00
04/04/2023	2044 On 03-August-23	12.15	Call	Bond Future	4453	4	4453	4	0.00
04/04/2023	2044 On 03-August-23	12.15	Put	Bond Future	2258	2	2258	2	0.00
04/04/2023	2044 On 03-August-23	12.16	Put	Bond Future	2237	2	2237	2	0.00
04/04/2023	2044 On 03-August-23	12.00	Put	Bond Future	2598	3	2598	3	4,754.00
04/04/2023	2044 On 03-August-23	11.75	Put	Bond Future	3276	3	3276	3	3,076.00
04/04/2023	2044 On 03-August-23	12.17	Put	Bond Future	2215	2	2215	2	0.00
04/04/2023	2044 On 02-November-23			Bond Future	11.88	78.3029	11.8833	78.3029	0.00
04/04/2023	2044 On 02-November-23	11.56	Call	Bond Future	3241	3	3241	3	0.00
04/04/2023	2044 On 02-November-23	11.55	Call	Bond Future	3212	3	3212	3	0.00
04/04/2023	2044 On 02-November-23	11.57	Call	Bond Future	3269	3	3269	3	0.00
04/04/2023	2044 On 02-November-23	11.57	Put	Bond Future	5217	5	5217	5	0.00
04/04/2023	2044 On 02-November-23	11.55	Put	Bond Future	5287	5	5287	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
04/04/2023	2044 On 02-November-23	11.56	Put	Bond Future	5251	5	5251	5	0.00
04/04/2023	2044 On 01-February-24			Bond Future	11.99	75.5327	11.9922	75.5327	0.00
04/04/2023	2044 On 01-February-24	12.28	Call	Bond Future	5639	6	5639	6	0.00
04/04/2023	2044 On 01-February-24	12.27	Call	Bond Future	5605	5	5605	5	0.00
04/04/2023	2044 On 01-February-24	12.29	Call	Bond Future	5673	6	5673	6	0.00
04/04/2023	2044 On 01-February-24	12.29	Put	Bond Future	3924	4	3924	4	0.00
04/04/2023	2044 On 01-February-24	12.27	Put	Bond Future	3971	4	3971	4	0.00
04/04/2023	2044 On 01-February-24	12.28	Put	Bond Future	3948	4	3948	4	0.00
04/04/2023	2044 On 02-May-24			Bond Future	12.11	77.0410	12.1141	77.0410	0.00
04/04/2023	2044 On 02-May-24	11.66	Call	Bond Future	3762	4	3762	4	0.00
04/04/2023	2044 On 02-May-24	11.65	Call	Bond Future	3736	4	3736	4	0.00
04/04/2023	2044 On 02-May-24	11.67	Call	Bond Future	3788	4	3788	4	0.00
04/04/2023	2044 On 02-May-24	11.67	Put	Bond Future	6480	7	6480	7	0.00
04/04/2023	2044 On 02-May-24	11.65	Put	Bond Future	6553	7	6553	7	0.00
04/04/2023	2044 On 02-May-24	11.66	Put	Bond Future	6517	7	6517	7	0.00
04/04/2023	2046 On 04-May-23			Bond Future	114.43	114.4974	114.4253	114.4974	17,308.00
04/04/2023	2046 On 03-August-23			Bond Future	116.80	116.8765	116.8016	116.8765	0.00
04/04/2023	2046 On 02-November-23			Bond Future	117.19	117.2684	117.1922	117.2684	0.00
04/04/2023	2046 On 01-February-24			Bond Future	119.63	119.7083	119.6319	119.7083	0.00
04/04/2023	2046 On 02-May-24			Bond Future	119.92	119.9948	119.9199	119.9948	0.00
04/04/2023	2050 On 04-May-23			Bond Future	116.35	117.1452	116.3538	117.1452	13,796.00
04/04/2023	2050 On 03-August-23			Bond Future	116.59	117.3970	116.5877	117.3970	0.00
04/04/2023	2050 On 02-November-23			Bond Future	119.06	119.8827	119.0564	119.8827	0.00
04/04/2023	2050 On 01-February-24			Bond Future	119.30	120.1384	119.2969	120.1384	0.00
04/04/2023	2050 On 02-May-24			Bond Future	121.72	122.5713	121.7150	122.5713	0.00
04/04/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	AL37 On 04-May-23			Index Future	883.21	883.6330	883.2110	883.6330	0.00
04/04/2023	AL37 On 03-August-23			Index Future	901.34	901.7720	901.3390	901.7720	0.00
04/04/2023	AL37 On 02-November-23			Index Future	920.21	920.6540	920.2120	920.6540	0.00
04/04/2023	AL37 On 01-February-24			Index Future	939.16	939.6130	939.1640	939.6130	0.00
04/04/2023	AL37 On 02-May-24			Index Future	958.01	958.4670	958.0120	958.4670	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
04/04/2023	AL7T On 04-May-23			Index Future	1018.89	1020.0960	1018.8920	1020.0960	0.00
04/04/2023	AL7T On 03-August-23			Index Future	1039.81	1041.0360	1039.8060	1041.0360	0.00
04/04/2023	AL7T On 02-November-23			Index Future	1061.58	1062.8340	1061.5780	1062.8340	0.00
04/04/2023	AL7T On 01-February-24			Index Future	1083.44	1084.7220	1083.4420	1084.7220	0.00
04/04/2023	AL7T On 02-May-24			Index Future	1105.19	1106.4870	1105.1850	1106.4870	0.00
04/04/2023	ALBI On 04-May-23			Index Future	891.64	891.9290	891.6420	891.9290	99.00
04/04/2023	ALBI On 03-August-23			Index Future	909.94	910.2390	909.9440	910.2390	0.00
04/04/2023	ALBI On 02-November-23			Index Future	929.00	929.2980	928.9970	929.2980	0.00
04/04/2023	ALBI On 01-February-24			Index Future	948.13	948.4360	948.1300	948.4360	0.00
04/04/2023	ALBI On 02-May-24			Index Future	967.16	967.4660	967.1580	967.4660	0.00
04/04/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/04/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	C446 On 31-March-46			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
04/04/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/04/2023	ES33 On 04-May-23			Bond Future	11.92	75.2848	11.9211	75.2848	0.00
04/04/2023	ES33 On 03-August-23			Bond Future	12.05	76.8490	12.0532	76.8490	350.00
04/04/2023	ES33 On 02-November-23			Bond Future	12.19	74.6801	12.1886	74.6801	0.00
04/04/2023	ES33 On 01-February-24			Bond Future	12.34	76.2330	12.3407	76.2330	0.00
04/04/2023	ES33 On 02-May-24			Bond Future	12.51	73.9794	12.5077	73.9794	0.00
04/04/2023	ES42 On 04-May-23			Bond Future	12.31	72.4835	12.3146	72.4835	0.00
04/04/2023	ES42 On 03-August-23			Bond Future	12.44	73.9897	12.4373	73.9897	4,000.00
04/04/2023	ES42 On 02-November-23			Bond Future	12.56	71.2936	12.5624	71.2936	0.00
04/04/2023	ES42 On 01-February-24			Bond Future	12.69	72.7751	12.6950	72.7751	0.00
04/04/2023	ES42 On 02-May-24			Bond Future	12.84	69.9850	12.8440	69.9850	0.00
04/04/2023	GOVI On 04-May-23			GOVI	878.90	879.1790	878.8950	879.1790	410.00
04/04/2023	GOVI On 04-May-23	852.88	Call	GOVI	260150	26	260150	26	0.00
04/04/2023	GOVI On 04-May-23	852.87	Call	GOVI	260250	26	260250	26	0.00
04/04/2023	GOVI On 04-May-23	852.86	Call	GOVI	260350	26	260350	26	0.00
04/04/2023	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 03-August-23			GOVI	896.94	897.2270	896.9360	897.2270	430.00
04/04/2023	GOVI On 03-August-23	837.23	Call	GOVI	597060	60	597060	60	0.00
04/04/2023	GOVI On 03-August-23	837.21	Call	GOVI	597260	60	597260	60	0.00
04/04/2023	GOVI On 03-August-23	837.22	Call	GOVI	597160	60	597160	60	0.00
04/04/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 02-November-23			GOVI	915.72	916.0130	915.7160	916.0130	0.00
04/04/2023	GOVI On 02-November-23	885.80	Call	GOVI	299160	30	299160	30	0.00
04/04/2023	GOVI On 02-November-23	885.81	Call	GOVI	299060	30	299060	30	0.00
04/04/2023	GOVI On 02-November-23	885.82	Call	GOVI	298960	30	298960	30	0.00
04/04/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	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
04/04/2023	GOVI On 01-February-24			GOVI	934.58	934.8770	934.5760	934.8770	0.00
04/04/2023	GOVI On 01-February-24	879.98	Call	GOVI	545960	55	545960	55	0.00
04/04/2023	GOVI On 01-February-24	879.99	Call	GOVI	545860	55	545860	55	0.00
04/04/2023	GOVI On 01-February-24	880.00	Call	GOVI	545760	55	545760	55	0.00
04/04/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 02-May-24			GOVI	953.33	953.6360	953.3320	953.6360	0.00
04/04/2023	GOVI On 02-May-24	950.97	Call	GOVI	23620	3	23620	3	0.00
04/04/2023	GOVI On 02-May-24	950.98	Call	GOVI	23520	3	23520	3	0.00
04/04/2023	GOVI On 02-May-24	950.99	Call	GOVI	23420	3	23420	3	0.00
04/04/2023	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
04/04/2023	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
04/04/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/04/2023	IGOV On 04-May-23			Index Future	328.95	329.1360	328.9510	329.1360	654.00
04/04/2023	IGOV On 03-August-23			Index Future	335.78	335.9740	335.7840	335.9740	0.00
04/04/2023	IGOV On 02-November-23			Index Future	342.89	343.0880	342.8940	343.0880	0.00
04/04/2023	IGOV On 01-February-24			Index Future	350.03	350.2310	350.0340	350.2310	0.00
04/04/2023	IGOV On 02-May-24			Index Future	357.14	357.3340	357.1350	357.3340	0.00
04/04/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/04/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/04/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/04/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/04/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/04/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/04/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/04/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/04/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/04/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/04/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/04/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/04/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
04/04/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/04/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/04/2023	JBAF On 19-April-23			Jibar Tradeable Future	7.98	92.0250	7.9800	92.0250	0.00
04/04/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.00	92.0000	7.9950	92.0000	0.00
04/04/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.7650	8.2400	91.7650	0.00
04/04/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.28	91.7500	8.2750	91.7500	0.00
04/04/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.35	91.6900	8.3450	91.6900	0.00
04/04/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.38	91.6550	8.3800	91.6550	75.00
04/04/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.23	91.8000	8.2300	91.8000	272.00
04/04/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.05	91.9950	8.0500	91.9950	0.00
04/04/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.85	92.2050	7.8450	92.2050	0.00
04/04/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.76	92.2900	7.7600	92.2900	68.00
04/04/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.72	92.3400	7.7150	92.3400	0.00
04/04/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.71	92.3150	7.7100	92.3150	0.00
04/04/2023	R035 On 04-May-23			Bond Future	11.15	87.1403	11.1470	87.1403	152,776.00
04/04/2023	R035 On 04-May-23	9.85	Call	Bond Future	5	0	5	0	388.00
04/04/2023	R035 On 04-May-23	10.42	Call	Bond Future	113	0	113	0	491.00
04/04/2023	R035 On 04-May-23	11.87	Call	Bond Future	4257	4	4257	4	0.00
04/04/2023	R035 On 04-May-23	11.22	Call	Bond Future	1533	2	1533	2	0.00
04/04/2023	R035 On 04-May-23	11.80	Call	Bond Future	3923	4	3923	4	0.00
04/04/2023	R035 On 04-May-23	10.55	Call	Bond Future	199	0	199	0	770.00
04/04/2023	R035 On 04-May-23	13.18	Call	Bond Future	10715	11	10715	11	0.00
04/04/2023	R035 On 04-May-23	12.46	Call	Bond Future	7185	7	7185	7	0.00
04/04/2023	R035 On 04-May-23	11.20	Call	Bond Future	1468	2	1468	2	0.00
04/04/2023	R035 On 04-May-23	11.21	Call	Bond Future	1500	2	1500	2	0.00
04/04/2023	R035 On 04-May-23	10.60	Call	Bond Future	244	0	244	0	388.00
04/04/2023	R035 On 04-May-23	11.05	Call	Bond Future	1030	1	1030	1	770.00
04/04/2023	R035 On 04-May-23	11.17	Call	Bond Future	1374	2	1374	2	491.00
04/04/2023	R035 On 04-May-23	11.05	Put	Bond Future	1595	2	1595	2	0.00
04/04/2023	R035 On 04-May-23	10.60	Put	Bond Future	3498	3	3498	3	0.00
04/04/2023	R035 On 04-May-23	11.22	Put	Bond Future	1112	1	1112	1	0.00
04/04/2023	R035 On 04-May-23	12.46	Put	Bond Future	34	0	34	0	388.00
04/04/2023	R035 On 04-May-23	13.18	Put	Bond Future	3	0	3	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
04/04/2023	R035 On 04-May-23	10.55	Put	Bond Future	3760	4	3760	4	0.00
04/04/2023	R035 On 04-May-23	11.80	Put	Bond Future	256	0	256	0	1,035.00
04/04/2023	R035 On 04-May-23	11.17	Put	Bond Future	1241	1	1241	1	0.00
04/04/2023	R035 On 04-May-23	11.87	Put	Bond Future	209	0	209	0	770.00
04/04/2023	R035 On 04-May-23	11.20	Put	Bond Future	1162	1	1162	1	0.00
04/04/2023	R035 On 04-May-23	11.21	Put	Bond Future	1137	1	1137	1	0.00
04/04/2023	R035 On 04-May-23	10.42	Put	Bond Future	4476	4	4476	4	0.00
04/04/2023	R035 On 04-May-23	9.85	Put	Bond Future	8011	8	8011	8	0.00
04/04/2023	R035 On 03-August-23			Bond Future	11.25	88.9295	11.2484	88.9295	16,018.00
04/04/2023	R035 On 03-August-23	11.98	Call	Bond Future	5435	6	5435	6	0.00
04/04/2023	R035 On 03-August-23	11.99	Call	Bond Future	5474	6	5474	6	0.00
04/04/2023	R035 On 03-August-23	12.00	Call	Bond Future	5513	6	5513	6	0.00
04/04/2023	R035 On 03-August-23	12.00	Put	Bond Future	1386	1	1386	1	0.00
04/04/2023	R035 On 03-August-23	11.99	Put	Bond Future	1400	1	1400	1	0.00
04/04/2023	R035 On 03-August-23	11.98	Put	Bond Future	1414	1	1414	1	0.00
04/04/2023	R035 On 02-November-23			Bond Future	11.35	86.2847	11.3525	86.2847	0.00
04/04/2023	R035 On 02-November-23	11.43	Call	Bond Future	3951	4	3951	4	0.00
04/04/2023	R035 On 02-November-23	10.62	Call	Bond Future	1897	2	1897	2	400.00
04/04/2023	R035 On 02-November-23	12.85	Call	Bond Future	9070	9	9070	9	0.00
04/04/2023	R035 On 02-November-23	11.41	Call	Bond Future	3890	4	3890	4	0.00
04/04/2023	R035 On 02-November-23	11.42	Call	Bond Future	3921	4	3921	4	0.00
04/04/2023	R035 On 02-November-23	11.12	Call	Bond Future	3062	3	3062	3	400.00
04/04/2023	R035 On 02-November-23	11.42	Put	Bond Future	3545	3	3545	3	0.00
04/04/2023	R035 On 02-November-23	11.41	Put	Bond Future	3570	3	3570	3	0.00
04/04/2023	R035 On 02-November-23	12.85	Put	Bond Future	1258	1	1258	1	400.00
04/04/2023	R035 On 02-November-23	10.62	Put	Bond Future	6129	6	6129	6	0.00
04/04/2023	R035 On 02-November-23	11.12	Put	Bond Future	4374	4	4374	4	0.00
04/04/2023	R035 On 02-November-23	11.43	Put	Bond Future	3520	3	3520	3	0.00
04/04/2023	R035 On 01-February-24			Bond Future	11.47	88.0596	11.4708	88.0596	0.00
04/04/2023	R035 On 01-February-24	13.46	Call	Bond Future	11203	11	11203	11	0.00
04/04/2023	R035 On 01-February-24	12.18	Call	Bond Future	6480	7	6480	7	0.00
04/04/2023	R035 On 01-February-24	12.20	Call	Bond Future	6550	7	6550	7	0.00
04/04/2023	R035 On 01-February-24	11.12	Call	Bond Future	3244	3	3244	3	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
04/04/2023	R035 On 01-February-24	12.19	Call	Bond Future	6515	7	6515	7	0.00
04/04/2023	R035 On 01-February-24	10.62	Call	Bond Future	2129	2	2129	2	400.00
04/04/2023	R035 On 01-February-24	10.62	Put	Bond Future	6970	7	6970	7	0.00
04/04/2023	R035 On 01-February-24	11.12	Put	Bond Future	5194	5	5194	5	0.00
04/04/2023	R035 On 01-February-24	12.19	Put	Bond Future	2706	3	2706	3	0.00
04/04/2023	R035 On 01-February-24	12.18	Put	Bond Future	2723	3	2723	3	0.00
04/04/2023	R035 On 01-February-24	12.20	Put	Bond Future	2689	3	2689	3	0.00
04/04/2023	R035 On 01-February-24	13.46	Put	Bond Future	1241	1	1241	1	400.00
04/04/2023	R035 On 02-May-24			Bond Future	11.60	85.3146	11.5957	85.3146	0.00
04/04/2023	R035 On 02-May-24	11.21	Call	Bond Future	3413	4	3413	4	0.00
04/04/2023	R035 On 02-May-24	11.19	Call	Bond Future	3365	3	3365	3	0.00
04/04/2023	R035 On 02-May-24	11.20	Call	Bond Future	3389	3	3389	3	0.00
04/04/2023	R035 On 02-May-24	11.20	Put	Bond Future	5548	5	5548	5	0.00
04/04/2023	R035 On 02-May-24	11.19	Put	Bond Future	5580	5	5580	5	0.00
04/04/2023	R035 On 02-May-24	11.21	Put	Bond Future	5517	5	5517	5	0.00
04/04/2023	R186 On 04-May-23			Bond Future	8.50	110.1993	8.5005	110.1993	87,475.00
04/04/2023	R186 On 04-May-23	8.36	Call	Bond Future	455	1	455	1	200.00
04/04/2023	R186 On 04-May-23	8.82	Call	Bond Future	1345	1	1345	1	0.00
04/04/2023	R186 On 04-May-23	8.83	Call	Bond Future	1368	1	1368	1	0.00
04/04/2023	R186 On 04-May-23		Call	Bond Future	10107	10	10107	10	0.00
04/04/2023	R186 On 04-May-23	8.84	Call	Bond Future	1392	1	1392	1	0.00
04/04/2023	R186 On 04-May-23	8.83	Put	Bond Future	328	0	328	0	0.00
04/04/2023	R186 On 04-May-23	8.84	Put	Bond Future	320	0	320	0	0.00
04/04/2023	R186 On 04-May-23	8.82	Put	Bond Future	335	0	335	0	0.00
04/04/2023	R186 On 04-May-23	8.36	Put	Bond Future	902	1	902	1	200.00
04/04/2023	R186 On 04-May-23		Put	Bond Future	0	0	0	0	0.00
04/04/2023	R186 On 03-August-23			Bond Future	8.52	107.1552	8.5167	107.1552	21,350.00
04/04/2023	R186 On 03-August-23	9.75	Call	Bond Future	3868	4	3868	4	0.00
04/04/2023	R186 On 03-August-23	9.73	Call	Bond Future	3818	4	3818	4	0.00
04/04/2023	R186 On 03-August-23	9.74	Call	Bond Future	3843	4	3843	4	0.00
04/04/2023	R186 On 03-August-23	9.74	Put	Bond Future	274	0	274	0	0.00
04/04/2023	R186 On 03-August-23	9.73	Put	Bond Future	278	0	278	0	0.00
04/04/2023	R186 On 03-August-23	9.75	Put	Bond Future	271	0	271	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
04/04/2023	R186 On 02-November-23			Bond Future	8.52	109.3991	8.5172	109.3991	1,109.00
04/04/2023	R186 On 02-November-23	10.42	Call	Bond Future	5435	6	5435	6	0.00
04/04/2023	R186 On 02-November-23	9.38	Call	Bond Future	3121	3	3121	3	0.00
04/04/2023	R186 On 02-November-23	9.39	Call	Bond Future	3142	3	3142	3	0.00
04/04/2023	R186 On 02-November-23	9.40	Call	Bond Future	3162	3	3162	3	0.00
04/04/2023	R186 On 02-November-23	9.15	Call	Bond Future	2662	3	2662	3	1,715.00
04/04/2023	R186 On 02-November-23	9.40	Put	Bond Future	742	1	742	1	0.00
04/04/2023	R186 On 02-November-23	9.39	Put	Bond Future	749	1	749	1	0.00
04/04/2023	R186 On 02-November-23	9.15	Put	Bond Future	920	1	920	1	0.00
04/04/2023	R186 On 02-November-23	9.38	Put	Bond Future	755	1	755	1	0.00
04/04/2023	R186 On 02-November-23	10.42	Put	Bond Future	305	0	305	0	1,715.00
04/04/2023	R186 On 01-February-24			Bond Future	8.53	106.3432	8.5329	106.3432	0.00
04/04/2023	R186 On 01-February-24	9.52	Call	Bond Future	3365	3	3365	3	0.00
04/04/2023	R186 On 01-February-24	9.50	Call	Bond Future	3327	3	3327	3	0.00
04/04/2023	R186 On 01-February-24	9.51	Call	Bond Future	3346	3	3346	3	0.00
04/04/2023	R186 On 01-February-24	9.52	Put	Bond Future	858	1	858	1	0.00
04/04/2023	R186 On 01-February-24	9.50	Put	Bond Future	869	1	869	1	0.00
04/04/2023	R186 On 01-February-24	9.51	Put	Bond Future	863	1	863	1	0.00
04/04/2023	R186 On 02-May-24			Bond Future	8.58	108.4697	8.5766	108.4697	0.00
04/04/2023	R186 On 02-May-24	7.99	Call	Bond Future	1020	1	1020	1	0.00
04/04/2023	R186 On 02-May-24	8.00	Call	Bond Future	1030	1	1030	1	0.00
04/04/2023	R186 On 02-May-24	8.01	Call	Bond Future	1040	1	1040	1	0.00
04/04/2023	R186 On 02-May-24	8.01	Put	Bond Future	2395	2	2395	2	0.00
04/04/2023	R186 On 02-May-24	8.00	Put	Bond Future	2409	2	2409	2	0.00
04/04/2023	R186 On 02-May-24	7.99	Put	Bond Future	2423	2	2423	2	0.00
04/04/2023	R197 On 04-May-23			Bond Future	336.55	336.8304	336.5484	336.8304	309.00
04/04/2023	R197 On 03-August-23			Bond Future	334.45	334.7455	334.4543	334.7455	0.00
04/04/2023	R197 On 02-November-23			Bond Future	341.54	341.8337	341.5362	341.8337	0.00
04/04/2023	R202 On 04-May-23			Bond Future	253.11	253.9208	253.1050	253.9208	4,960.00
04/04/2023	R202 On 03-August-23			Bond Future	253.54	254.3719	253.5369	254.3719	460.00
04/04/2023	R202 On 02-November-23			Bond Future	258.91	259.7581	258.9052	259.7581	0.00
04/04/2023	R202 On 01-February-24			Bond Future	259.35	260.2155	259.3490	260.2155	0.00
04/04/2023	R202 On 02-May-24			Bond Future	264.61	265.4856	264.6062	265.4856	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
04/04/2023	R209 On 04-May-23			Bond Future	11.16	67.6106	11.1590	67.6106	21,507.00
04/04/2023	R209 On 04-May-23	11.00	Call	Bond Future	769	1	769	1	1,250.00
04/04/2023	R209 On 04-May-23	11.11	Call	Bond Future	1021	1	1021	1	0.00
04/04/2023	R209 On 04-May-23	11.50	Call	Bond Future	2226	2	2226	2	2,250.00
04/04/2023	R209 On 04-May-23	12.50	Call	Bond Future	6412	7	6412	7	0.00
04/04/2023	R209 On 04-May-23	10.00	Call	Bond Future	10	0	10	0	500.00
04/04/2023	R209 On 04-May-23	10.50	Call	Bond Future	134	0	134	0	4,500.00
04/04/2023	R209 On 04-May-23	11.09	Call	Bond Future	972	1	972	1	0.00
04/04/2023	R209 On 04-May-23	11.10	Call	Bond Future	996	1	996	1	0.00
04/04/2023	R209 On 04-May-23	11.10	Put	Bond Future	1298	1	1298	1	0.00
04/04/2023	R209 On 04-May-23	11.09	Put	Bond Future	1326	1	1326	1	0.00
04/04/2023	R209 On 04-May-23	10.50	Put	Bond Future	3620	4	3620	4	0.00
04/04/2023	R209 On 04-May-23	11.50	Put	Bond Future	515	1	515	1	0.00
04/04/2023	R209 On 04-May-23	10.00	Put	Bond Future	6312	6	6312	6	0.00
04/04/2023	R209 On 04-May-23	12.50	Put	Bond Future	27	0	27	0	9,750.00
04/04/2023	R209 On 04-May-23	11.11	Put	Bond Future	1272	1	1272	1	0.00
04/04/2023	R209 On 04-May-23	11.00	Put	Bond Future	1588	2	1588	2	8,250.00
04/04/2023	R209 On 03-August-23			Bond Future	11.25	68.9988	11.2503	68.9988	1,690.00
04/04/2023	R209 On 03-August-23	11.95	Call	Bond Future	4674	5	4674	5	0.00
04/04/2023	R209 On 03-August-23	10.70	Call	Bond Future	1282	1	1282	1	1,800.00
04/04/2023	R209 On 03-August-23	11.93	Call	Bond Future	4607	5	4607	5	0.00
04/04/2023	R209 On 03-August-23	11.94	Call	Bond Future	4640	5	4640	5	0.00
04/04/2023	R209 On 03-August-23	10.00	Call	Bond Future	415	0	415	0	1,800.00
04/04/2023	R209 On 03-August-23	10.00	Put	Bond Future	7144	7	7144	7	0.00
04/04/2023	R209 On 03-August-23	11.95	Put	Bond Future	1277	1	1277	1	0.00
04/04/2023	R209 On 03-August-23	10.70	Put	Bond Future	4135	4	4135	4	0.00
04/04/2023	R209 On 03-August-23	11.93	Put	Bond Future	1303	1	1303	1	0.00
04/04/2023	R209 On 03-August-23	11.94	Put	Bond Future	1290	1	1290	1	0.00
04/04/2023	R209 On 02-November-23			Bond Future	11.34	67.2913	11.3404	67.2913	594.00
04/04/2023	R209 On 02-November-23	11.35	Call	Bond Future	3301	3	3301	3	0.00
04/04/2023	R209 On 02-November-23	11.33	Call	Bond Future	3249	3	3249	3	0.00
04/04/2023	R209 On 02-November-23	11.34	Call	Bond Future	3275	3	3275	3	0.00
04/04/2023	R209 On 02-November-23	11.34	Put	Bond Future	3277	3	3277	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
04/04/2023	R209 On 02-November-23	11.33	Put	Bond Future	3301	3	3301	3	0.00
04/04/2023	R209 On 02-November-23	11.35	Put	Bond Future	3254	3	3254	3	0.00
04/04/2023	R209 On 01-February-24			Bond Future	11.44	68.6754	11.4392	68.6754	0.00
04/04/2023	R209 On 01-February-24	12.12	Call	Bond Future	5640	6	5640	6	0.00
04/04/2023	R209 On 01-February-24	12.13	Call	Bond Future	5670	6	5670	6	0.00
04/04/2023	R209 On 01-February-24	12.14	Call	Bond Future	5701	6	5701	6	0.00
04/04/2023	R209 On 01-February-24	12.14	Put	Bond Future	2392	2	2392	2	0.00
04/04/2023	R209 On 01-February-24	12.13	Put	Bond Future	2407	2	2407	2	0.00
04/04/2023	R209 On 01-February-24	12.12	Put	Bond Future	2422	2	2422	2	0.00
04/04/2023	R209 On 02-May-24			Bond Future	11.55	66.8989	11.5508	66.8989	0.00
04/04/2023	R209 On 02-May-24	11.19	Call	Bond Future	3122	3	3122	3	0.00
04/04/2023	R209 On 02-May-24	11.17	Call	Bond Future	3077	3	3077	3	0.00
04/04/2023	R209 On 02-May-24	11.18	Call	Bond Future	3100	3	3100	3	0.00
04/04/2023	R209 On 02-May-24	11.18	Put	Bond Future	4917	5	4917	5	0.00
04/04/2023	R209 On 02-May-24	11.17	Put	Bond Future	4945	5	4945	5	0.00
04/04/2023	R209 On 02-May-24	11.19	Put	Bond Future	4889	5	4889	5	0.00
04/04/2023	R210 On 04-May-23			Bond Future	224.74	224.3859	224.7363	224.3859	386.00
04/04/2023	R210 On 03-August-23			Bond Future	229.40	229.0481	229.4036	229.0481	300.00
04/04/2023	R210 On 02-November-23			Bond Future	231.10	230.7406	231.1039	230.7406	0.00
04/04/2023	R210 On 01-February-24			Bond Future	235.92	235.5420	235.9157	235.5420	0.00
04/04/2023	R210 On 02-May-24			Bond Future	237.46	237.0726	237.4593	237.0726	0.00
04/04/2023	R213 On 04-May-23			Bond Future	10.28	84.0025	10.2822	84.0025	32,641.00
04/04/2023	R213 On 04-May-23	10.73	Call	Bond Future	2412	2	2412	2	0.00
04/04/2023	R213 On 04-May-23	10.74	Call	Bond Future	2449	2	2449	2	0.00
04/04/2023	R213 On 04-May-23	10.75	Call	Bond Future	2486	3	2486	3	0.00
04/04/2023	R213 On 04-May-23	10.75	Put	Bond Future	333	0	333	0	0.00
04/04/2023	R213 On 04-May-23	10.74	Put	Bond Future	341	0	341	0	0.00
04/04/2023	R213 On 04-May-23	10.73	Put	Bond Future	349	0	349	0	0.00
04/04/2023	R213 On 03-August-23			Bond Future	10.37	85.7272	10.3662	85.7272	0.00
04/04/2023	R213 On 03-August-23	11.61	Call	Bond Future	5895	6	5895	6	0.00
04/04/2023	R213 On 03-August-23	11.62	Call	Bond Future	5931	6	5931	6	0.00
04/04/2023	R213 On 03-August-23	11.63	Call	Bond Future	5967	6	5967	6	0.00
04/04/2023	R213 On 03-August-23	11.62	Put	Bond Future	445	0	445	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
04/04/2023	R213 On 03-August-23	11.63	Put	Bond Future	439	0	439	0	0.00
04/04/2023	R213 On 03-August-23	11.61	Put	Bond Future	451	0	451	0	0.00
04/04/2023	R213 On 02-November-23			Bond Future	10.45	83.9676	10.4532	83.9676	582.00
04/04/2023	R213 On 02-November-23	11.11	Call	Bond Future	4430	4	4430	4	0.00
04/04/2023	R213 On 02-November-23	11.12	Call	Bond Future	4460	4	4460	4	0.00
04/04/2023	R213 On 02-November-23	11.13	Call	Bond Future	4490	5	4490	5	0.00
04/04/2023	R213 On 02-November-23	11.13	Put	Bond Future	1542	2	1542	2	0.00
04/04/2023	R213 On 02-November-23	11.12	Put	Bond Future	1555	2	1555	2	0.00
04/04/2023	R213 On 02-November-23	11.11	Put	Bond Future	1567	2	1567	2	0.00
04/04/2023	R213 On 01-February-24			Bond Future	10.56	85.6951	10.5566	85.6951	0.00
04/04/2023	R213 On 01-February-24	11.72	Call	Bond Future	6171	6	6171	6	0.00
04/04/2023	R213 On 01-February-24	11.70	Call	Bond Future	6109	6	6109	6	0.00
04/04/2023	R213 On 01-February-24	11.71	Call	Bond Future	6140	6	6140	6	0.00
04/04/2023	R213 On 01-February-24	11.71	Put	Bond Future	1322	1	1322	1	0.00
04/04/2023	R213 On 01-February-24	11.70	Put	Bond Future	1331	1	1331	1	0.00
04/04/2023	R213 On 01-February-24	11.72	Put	Bond Future	1313	1	1313	1	0.00
04/04/2023	R213 On 02-May-24			Bond Future	10.67	83.8558	10.6694	83.8558	0.00
04/04/2023	R213 On 02-May-24	10.28	Call	Bond Future	2432	2	2432	2	0.00
04/04/2023	R213 On 02-May-24	10.29	Call	Bond Future	2452	2	2452	2	0.00
04/04/2023	R213 On 02-May-24	10.30	Call	Bond Future	2471	2	2471	2	0.00
04/04/2023	R213 On 02-May-24	10.30	Put	Bond Future	4048	4	4048	4	0.00
04/04/2023	R213 On 02-May-24	10.29	Put	Bond Future	4072	4	4072	4	0.00
04/04/2023	R213 On 02-May-24	10.28	Put	Bond Future	4095	4	4095	4	0.00
04/04/2023	R214 On 04-May-23			Bond Future	11.45	63.8622	11.4536	63.8622	17,430.00
04/04/2023	R214 On 04-May-23	11.38	Call	Bond Future	1021	1	1021	1	0.00
04/04/2023	R214 On 04-May-23	11.37	Call	Bond Future	996	1	996	1	0.00
04/04/2023	R214 On 04-May-23	11.36	Call	Bond Future	972	1	972	1	0.00
04/04/2023	R214 On 04-May-23	11.36	Put	Bond Future	1468	2	1468	2	0.00
04/04/2023	R214 On 04-May-23	11.37	Put	Bond Future	1439	1	1439	1	0.00
04/04/2023	R214 On 04-May-23	11.38	Put	Bond Future	1411	1	1411	1	0.00
04/04/2023	R214 On 03-August-23			Bond Future	11.54	65.1734	11.5438	65.1734	2,980.00
04/04/2023	R214 On 03-August-23	12.16	Call	Bond Future	4522	4	4522	4	0.00
04/04/2023	R214 On 03-August-23	12.14	Call	Bond Future	4455	4	4455	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
04/04/2023	R214 On 03-August-23	12.15	Call	Bond Future	4489	4	4489	4	0.00
04/04/2023	R214 On 03-August-23	12.15	Put	Bond Future	1451	1	1451	1	0.00
04/04/2023	R214 On 03-August-23	12.14	Put	Bond Future	1465	1	1465	1	0.00
04/04/2023	R214 On 03-August-23	12.16	Put	Bond Future	1437	1	1437	1	0.00
04/04/2023	R214 On 02-November-23			Bond Future	11.64	63.2373	11.6355	63.2373	0.00
04/04/2023	R214 On 02-November-23	11.45	Call	Bond Future	2988	3	2988	3	0.00
04/04/2023	R214 On 02-November-23	11.47	Call	Bond Future	3039	3	3039	3	0.00
04/04/2023	R214 On 02-November-23	11.46	Call	Bond Future	3013	3	3013	3	0.00
04/04/2023	R214 On 02-November-23	11.46	Put	Bond Future	3927	4	3927	4	0.00
04/04/2023	R214 On 02-November-23	11.45	Put	Bond Future	3954	4	3954	4	0.00
04/04/2023	R214 On 02-November-23	11.47	Put	Bond Future	3899	4	3899	4	0.00
04/04/2023	R214 On 01-February-24			Bond Future	11.74	64.5381	11.7379	64.5381	0.00
04/04/2023	R214 On 01-February-24	12.14	Call	Bond Future	5075	5	5075	5	0.00
04/04/2023	R214 On 01-February-24	12.15	Call	Bond Future	5104	5	5104	5	0.00
04/04/2023	R214 On 01-February-24	12.16	Call	Bond Future	5133	5	5133	5	0.00
04/04/2023	R214 On 01-February-24	12.16	Put	Bond Future	3049	3	3049	3	0.00
04/04/2023	R214 On 01-February-24	12.15	Put	Bond Future	3067	3	3067	3	0.00
04/04/2023	R214 On 01-February-24	12.14	Put	Bond Future	3086	3	3086	3	0.00
04/04/2023	R214 On 02-May-24			Bond Future	11.84	62.5286	11.8442	62.5286	0.00
04/04/2023	R214 On 02-May-24	11.48	Call	Bond Future	3273	3	3273	3	0.00
04/04/2023	R214 On 02-May-24	11.47	Call	Bond Future	3250	3	3250	3	0.00
04/04/2023	R214 On 02-May-24	11.46	Call	Bond Future	3228	3	3228	3	0.00
04/04/2023	R214 On 02-May-24	11.46	Put	Bond Future	5196	5	5196	5	0.00
04/04/2023	R214 On 02-May-24	11.47	Put	Bond Future	5166	5	5166	5	0.00
04/04/2023	R214 On 02-May-24	11.48	Put	Bond Future	5136	5	5136	5	0.00
04/04/2023	R248 On 04-May-23			Bond Future	11.65	78.1068	11.6454	78.1068	75,798.00
04/04/2023	R248 On 04-May-23	11.34	Call	Bond Future	687	1	687	1	0.00
04/04/2023	R248 On 04-May-23	11.33	Call	Bond Future	667	1	667	1	0.00
04/04/2023	R248 On 04-May-23	10.40	Call	Bond Future	10	0	10	0	1,500.00
04/04/2023	R248 On 04-May-23	11.10	Call	Bond Future	306	0	306	0	1,500.00
04/04/2023	R248 On 04-May-23	11.35	Call	Bond Future	708	1	708	1	0.00
04/04/2023	R248 On 04-May-23	11.35	Put	Bond Future	2646	3	2646	3	0.00
04/04/2023	R248 On 04-May-23	10.40	Put	Bond Future	8794	9	8794	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
04/04/2023	R248 On 04-May-23	11.33	Put	Bond Future	2739	3	2739	3	0.00
04/04/2023	R248 On 04-May-23	11.34	Put	Bond Future	2692	3	2692	3	0.00
04/04/2023	R248 On 04-May-23	11.10	Put	Bond Future	3951	4	3951	4	0.00
04/04/2023	R248 On 03-August-23			Bond Future	11.74	79.7105	11.7421	79.7105	167,550.00
04/04/2023	R248 On 03-August-23	12.10	Call	Bond Future	4616	5	4616	5	0.00
04/04/2023	R248 On 03-August-23	12.09	Call	Bond Future	4578	4	4578	4	0.00
04/04/2023	R248 On 03-August-23	12.11	Call	Bond Future	4654	5	4654	5	0.00
04/04/2023	R248 On 03-August-23	12.11	Put	Bond Future	2390	2	2390	2	0.00
04/04/2023	R248 On 03-August-23	12.09	Put	Bond Future	2433	3	2433	3	0.00
04/04/2023	R248 On 03-August-23	12.10	Put	Bond Future	2411	2	2411	2	0.00
04/04/2023	R248 On 02-November-23			Bond Future	11.84	76.9362	11.8403	76.9362	0.00
04/04/2023	R248 On 02-November-23	11.49	Call	Bond Future	3256	3	3256	3	0.00
04/04/2023	R248 On 02-November-23	11.48	Call	Bond Future	3228	3	3228	3	0.00
04/04/2023	R248 On 02-November-23	11.47	Call	Bond Future	3200	3	3200	3	0.00
04/04/2023	R248 On 02-November-23	11.49	Put	Bond Future	5494	6	5494	6	0.00
04/04/2023	R248 On 02-November-23	11.47	Put	Bond Future	5569	6	5569	6	0.00
04/04/2023	R248 On 02-November-23	11.48	Put	Bond Future	5532	6	5532	6	0.00
04/04/2023	R248 On 01-February-24			Bond Future	11.95	78.5186	11.9496	78.5186	0.00
04/04/2023	R248 On 01-February-24	12.16	Call	Bond Future	5607	6	5607	6	0.00
04/04/2023	R248 On 01-February-24	12.15	Call	Bond Future	5573	5	5573	5	0.00
04/04/2023	R248 On 01-February-24	12.14	Call	Bond Future	5539	5	5539	5	0.00
04/04/2023	R248 On 01-February-24	12.14	Put	Bond Future	4389	4	4389	4	0.00
04/04/2023	R248 On 01-February-24	12.15	Put	Bond Future	4363	4	4363	4	0.00
04/04/2023	R248 On 01-February-24	12.16	Put	Bond Future	4338	4	4338	4	0.00
04/04/2023	R248 On 02-May-24			Bond Future	12.06	75.6459	12.0629	75.6459	13,000.00
04/04/2023	R248 On 02-May-24	11.48	Call	Bond Future	3531	3	3531	3	0.00
04/04/2023	R248 On 02-May-24	11.47	Call	Bond Future	3505	3	3505	3	0.00
04/04/2023	R248 On 02-May-24	11.46	Call	Bond Future	3480	3	3480	3	0.00
04/04/2023	R248 On 02-May-24	11.48	Put	Bond Future	7194	7	7194	7	0.00
04/04/2023	R248 On 02-May-24	11.46	Put	Bond Future	7274	7	7274	7	0.00
04/04/2023	R248 On 02-May-24	11.47	Put	Bond Future	7234	7	7234	7	0.00