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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/05/2023 TO: 26/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	2025 On 03-August-23			Bond Future	170.03	170.1532	170.0264	170.1532	6,305.00
26/05/2023	2025 On 02-November-23			Bond Future	173.92	173.9965	173.9231	173.9965	0.00
26/05/2023	2025 On 01-February-24			Bond Future	176.21	176.2094	176.2092	176.2094	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2025 On 02-May-24			Bond Future	180.44	180.2758	180.4363	180.2758	0.00
26/05/2023	2025 On 01-August-24			Bond Future	182.66	182.3593	182.6644	182.3593	0.00
26/05/2023	2029 On 03-August-23			Bond Future	123.49	123.7189	123.4920	123.7189	2,275.00
26/05/2023	2029 On 02-November-23			Bond Future	124.99	125.1789	124.9879	125.1789	0.00
26/05/2023	2029 On 01-February-24			Bond Future	127.93	128.0646	127.9271	128.0646	0.00
26/05/2023	2029 On 02-May-24			Bond Future	129.62	129.6486	129.6188	129.6486	0.00
26/05/2023	2029 On 01-August-24			Bond Future	132.55	132.4743	132.5505	132.4743	0.00
26/05/2023	2030 On 03-August-23			Bond Future	11.18	85.8064	85.7665	85.8064	95,686.00
26/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1817	2	2	2	0.00
26/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5704	6	6	6	0.00
26/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	259	0	0	0	1,012.00
26/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	489	1	0	1	350.00
26/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1767	2	2	2	0.00
26/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1792	2	2	2	0.00
26/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6758	7	7	7	0.00
26/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	113	0	0	0	350.00
26/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1101	1	1	1	0.00
26/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1131	1	1	1	0.00
26/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2715	3	3	3	0.00
26/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	179	0	0	0	1,012.00
26/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3551	4	4	4	0.00
26/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1116	1	1	1	0.00
26/05/2023	2030 On 02-November-23			Bond Future	11.28	87.7245	87.7122	87.7245	116.00
26/05/2023	2030 On 02-November-23	12.27	Call	Bond Future	4713	0	5	0	0.00
26/05/2023	2030 On 02-November-23	11.12	Call	Bond Future	1834	0	2	0	500.00
26/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2816	3	3	3	0.00
26/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1315	1	1	1	0.00
26/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	419	0	0	0	500.00
26/05/2023	2030 On 02-November-23	10.62	Call	Bond Future	1039	0	1	0	500.00
26/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2487	2	2	2	0.00
26/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1285	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1300	1	1	1	0.00
26/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	522	0	1	0	800.00
26/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	778	1	1	1	500.00
26/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	280	0	0	0	800.00
26/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7454	7	7	7	0.00
26/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5526	5	6	5	0.00
26/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3208	3	3	3	0.00
26/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3234	3	3	3	0.00
26/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1903	2	2	2	500.00
26/05/2023	2030 On 02-November-23	12.27	Put	Bond Future	893	0	1	0	500.00
26/05/2023	2030 On 02-November-23	10.62	Put	Bond Future	3729	0	4	0	0.00
26/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6197	6	6	6	0.00
26/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3183	3	3	3	0.00
26/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4428	4	4	4	0.00
26/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1682	2	2	2	800.00
26/05/2023	2030 On 02-November-23	11.12	Put	Bond Future	2485	0	2	0	0.00
26/05/2023	2030 On 01-February-24			Bond Future	11.38	85.7208	85.7488	85.7208	0.00
26/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3471	3	3	3	0.00
26/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2597	3	3	3	0.00
26/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3739	4	4	4	0.00
26/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4348	4	4	4	0.00
26/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2576	3	3	3	0.00
26/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1050	1	1	1	500.00
26/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2493	2	2	2	0.00
26/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	460	0	0	0	400.00
26/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	637	1	1	1	500.00
26/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	760	1	1	1	400.00
26/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2617	3	3	3	0.00
26/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1906	2	2	2	0.00
26/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	663	1	1	1	1,360.00
26/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	829	1	1	1	200.00
26/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5698	6	6	6	0.00
26/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7811	8	8	8	0.00

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26/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6632	7	7	7	0.00
26/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6490	6	6	6	0.00
26/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2651	3	3	3	0.00
26/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1907	2	2	2	500.00
26/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1620	2	2	2	400.00
26/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6003	6	6	6	0.00
26/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2759	3	3	3	1,360.00
26/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4975	5	5	5	0.00
26/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3383	3	3	3	200.00
26/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2687	3	3	3	0.00
26/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2669	3	3	3	0.00
26/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2053	2	2	2	200.00
26/05/2023	2030 On 02-May-24			Bond Future	11.48	87.6793	87.7875	87.6793	0.00
26/05/2023	2030 On 02-May-24	13.15	Call	Bond Future	6963	0	7	0	0.00
26/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	848	1	1	1	1,000.00
26/05/2023	2030 On 02-May-24	11.12	Call	Bond Future	2052	0	2	0	500.00
26/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3764	4	4	4	0.00
26/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	613	1	1	1	0.00
26/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4864	5	5	5	0.00
26/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1577	1	2	1	1,080.00
26/05/2023	2030 On 02-May-24	10.62	Call	Bond Future	1306	0	1	0	500.00
26/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	514	0	1	0	1,000.00
26/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	607	1	1	1	0.00
26/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	600	1	1	1	0.00
26/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7125	7	7	7	0.00
26/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7090	7	7	7	0.00
26/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7656	8	8	8	0.00
26/05/2023	2030 On 02-May-24	10.62	Put	Bond Future	4584	0	5	0	0.00
26/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4076	4	4	4	0.00
26/05/2023	2030 On 02-May-24	11.12	Put	Bond Future	3398	0	3	0	0.00
26/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1567	2	2	2	1,080.00
26/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7056	7	7	7	0.00
26/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2053	2	2	2	1,000.00

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26/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5952	6	6	6	0.00
26/05/2023	2030 On 02-May-24	13.15	Put	Bond Future	981	0	1	0	500.00
26/05/2023	2030 On 01-August-24			Bond Future	11.62	85.5619	85.7451	85.5619	0.00
26/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1150	1	1	1	0.00
26/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1141	1	1	1	0.00
26/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1132	1	1	1	0.00
26/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5788	6	6	6	0.00
26/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5758	6	6	6	0.00
26/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5729	6	6	6	0.00
26/05/2023	2032 On 03-August-23			Bond Future	11.81	83.9653	83.9410	83.9653	113,228.00
26/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	820	1	1	1	0.00
26/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	2125	2	2	2	5,000.00
26/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1480	1	1	1	0.00
26/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1456	1	1	1	0.00
26/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	0	0	1,500.00
26/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	21	0	0	0	7,500.00
26/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1505	2	2	2	0.00
26/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1843	2	2	2	5,000.00
26/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1010	1	1	1	0.00
26/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2227	2	2	2	7,500.00
26/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1428	1	1	1	0.00
26/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1690	2	2	2	0.00
26/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7439	7	7	7	0.00
26/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11160	11	11	11	0.00
26/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1734	2	2	2	0.00
26/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1712	2	2	2	0.00
26/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1250	1	1	1	0.00
26/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2512	3	3	3	7,500.00
26/05/2023	2032 On 02-November-23			Bond Future	11.92	81.6783	81.6808	81.6783	65,200.00
26/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3416	3	3	3	0.00
26/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1180	1	1	1	0.00
26/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	985	1	1	1	500.00

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26/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1166	1	1	1	0.00
26/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1195	1	1	1	0.00
26/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	517	1	1	1	500.00
26/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2481	2	2	2	0.00
26/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2586	3	3	3	0.00
26/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6870	7	7	7	0.00
26/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4881	5	5	5	0.00
26/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4372	4	4	4	0.00
26/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4438	4	4	4	0.00
26/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4404	4	4	4	0.00
26/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1908	2	2	2	500.00
26/05/2023	2032 On 01-February-24			Bond Future	12.03	83.5428	83.5834	83.5428	0.00
26/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2706	3	3	3	0.00
26/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	964	1	1	1	1,200.00
26/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4683	5	5	5	0.00
26/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5000	5	5	5	0.00
26/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4345	4	4	4	0.00
26/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2487	2	2	2	0.00
26/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2661	3	3	3	0.00
26/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2684	3	3	3	0.00
26/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	983	1	1	1	200.00
26/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1337	1	1	1	500.00
26/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	431	0	0	0	1,200.00
26/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	812	1	1	1	500.00
26/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10086	10	10	10	0.00
26/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5658	6	6	6	0.00
26/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3540	4	4	4	0.00
26/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3563	4	4	4	0.00
26/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	3750	4	4	4	200.00
26/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1981	2	2	2	500.00
26/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2129	2	2	2	1,200.00
26/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6870	7	7	7	0.00
26/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	6792	7	7	7	0.00

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26/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7550	8	8	8	0.00
26/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3517	4	4	4	0.00
26/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2303	2	2	2	200.00
26/05/2023	2032 On 02-May-24			Bond Future	12.14	81.2884	81.4056	81.2884	0.00
26/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	6459	6	6	6	0.00
26/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1560	1	2	1	1,550.00
26/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	708	1	1	1	0.00
26/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1219	1	1	1	500.00
26/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	716	1	1	1	0.00
26/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	746	1	1	1	500.00
26/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5113	5	5	5	0.00
26/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5941	6	6	6	0.00
26/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	794	1	1	1	1,550.00
26/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	979	1	1	1	1,000.00
26/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	584	1	1	1	1,000.00
26/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	723	1	1	1	0.00
26/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	7963	8	8	8	0.00
26/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8800	9	9	9	0.00
26/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6781	7	7	7	0.00
26/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	7599	8	8	8	0.00
26/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1591	2	2	2	500.00
26/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7841	8	8	8	0.00
26/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8004	8	8	8	0.00
26/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5939	6	6	6	0.00
26/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8045	8	8	8	0.00
26/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5077	5	5	5	0.00
26/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1903	2	2	2	1,000.00
26/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1428	1	1	1	1,550.00
26/05/2023	2032 On 01-August-24			Bond Future	12.28	83.0366	83.2243	83.0366	0.00
26/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1395	1	1	1	0.00
26/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1406	1	1	1	0.00
26/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1417	1	1	1	0.00
26/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6386	7	6	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6420	7	6	7	0.00
26/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6455	7	6	7	0.00
26/05/2023	2033 On 03-August-23			Bond Future	116.32	116.3768	116.3164	116.3768	7,227.00
26/05/2023	2033 On 02-November-23			Bond Future	117.55	117.5779	117.5544	117.5779	0.00
26/05/2023	2033 On 01-February-24			Bond Future	120.32	120.2884	120.3187	120.2884	0.00
26/05/2023	2033 On 02-May-24			Bond Future	121.73	121.5978	121.7323	121.5978	0.00
26/05/2023	2033 On 01-August-24			Bond Future	124.49	124.2481	124.4858	124.2481	0.00
26/05/2023	2037 On 03-August-23			Bond Future	12.65	73.2354	73.6778	73.2354	131,661.00
26/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	0	0	1,800.00
26/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	32	0	0	0	1,800.00
26/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	748	1	1	1	0.00
26/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	717	1	1	1	0.00
26/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	733	1	1	1	0.00
26/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3428	4	3	4	0.00
26/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3467	4	3	4	0.00
26/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3390	4	3	4	0.00
26/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9175	10	9	10	0.00
26/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13543	14	14	14	0.00
26/05/2023	2037 On 02-November-23			Bond Future	12.76	74.8728	75.3494	74.8728	0.00
26/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	656	1	1	1	0.00
26/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	647	1	1	1	0.00
26/05/2023	2037 On 02-November-23	12.02	Call	Bond Future	1253	1	1	1	750.00
26/05/2023	2037 On 02-November-23	12.52	Call	Bond Future	2269	2	2	2	750.00
26/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	666	1	1	1	0.00
26/05/2023	2037 On 02-November-23	13.89	Call	Bond Future	6499	6	6	6	0.00
26/05/2023	2037 On 02-November-23	13.89	Put	Bond Future	1161	1	1	1	750.00
26/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7077	7	7	7	0.00
26/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7125	8	7	8	0.00
26/05/2023	2037 On 02-November-23	12.52	Put	Bond Future	3504	4	4	4	0.00
26/05/2023	2037 On 02-November-23	12.02	Put	Bond Future	5125	5	5	5	0.00
26/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7030	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2037 On 01-February-24			Bond Future	12.88	72.3253	72.8478	72.3253	0.00
26/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2182	2	2	2	0.00
26/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2162	2	2	2	0.00
26/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2203	2	2	2	0.00
26/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	4999	5	5	5	0.00
26/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5063	5	5	5	0.00
26/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5030	5	5	5	0.00
26/05/2023	2037 On 02-May-24			Bond Future	13.00	73.9775	74.5799	73.9775	0.00
26/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1138	1	1	1	0.00
26/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1148	1	1	1	0.00
26/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1159	1	1	1	0.00
26/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9384	10	9	10	0.00
26/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9338	10	9	10	0.00
26/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9292	10	9	10	0.00
26/05/2023	2037 On 01-August-24			Bond Future	13.15	71.3134	71.9907	71.3134	0.00
26/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2117	2	2	2	0.00
26/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2102	2	2	2	0.00
26/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2087	2	2	2	0.00
26/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7396	8	7	8	0.00
26/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7358	8	7	8	0.00
26/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7320	8	7	8	0.00
26/05/2023	2038 On 03-August-23			Bond Future	125.64	126.1922	125.6379	126.1922	3,022.00
26/05/2023	2038 On 02-November-23			Bond Future	128.52	129.0427	128.5174	129.0427	1,656.00
26/05/2023	2038 On 01-February-24			Bond Future	129.51	129.9945	129.5104	129.9945	0.00
26/05/2023	2038 On 02-May-24			Bond Future	132.62	132.9942	132.6174	132.9942	0.00
26/05/2023	2038 On 01-August-24			Bond Future	133.53	133.8150	133.5309	133.8150	0.00
26/05/2023	2040 On 03-August-23			Bond Future	12.75	74.1011	74.5971	74.1011	133,387.00
26/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	752	1	1	1	0.00
26/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	768	1	1	1	0.00
26/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	785	1	1	1	0.00
26/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3702	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
26/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3743	4	4	4	0.00
26/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3785	4	4	4	0.00
26/05/2023	2040 On 02-November-23			Bond Future	12.87	75.7579	76.2896	75.7579	104.00
26/05/2023	2040 On 02-November-23	11.80	Call	Bond Future	843	1	1	1	128.00
26/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	634	1	1	1	0.00
26/05/2023	2040 On 02-November-23	12.60	Call	Bond Future	2313	2	2	2	128.00
26/05/2023	2040 On 02-November-23	13.64	Call	Bond Future	5548	5	6	5	0.00
26/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	616	1	1	1	0.00
26/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	625	1	1	1	0.00
26/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8020	8	8	8	0.00
26/05/2023	2040 On 02-November-23	13.64	Put	Bond Future	1620	2	2	2	128.00
26/05/2023	2040 On 02-November-23	12.60	Put	Bond Future	3771	4	4	4	0.00
26/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7915	8	8	8	0.00
26/05/2023	2040 On 02-November-23	11.80	Put	Bond Future	6904	7	7	7	0.00
26/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7968	8	8	8	0.00
26/05/2023	2040 On 01-February-24			Bond Future	12.99	72.9803	73.5595	72.9803	28.00
26/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2195	2	2	2	0.00
26/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2154	2	2	2	0.00
26/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2175	2	2	2	0.00
26/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5685	6	6	6	0.00
26/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5721	6	6	6	0.00
26/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5649	6	6	6	0.00
26/05/2023	2040 On 02-May-24			Bond Future	13.10	74.6474	75.3086	74.6474	0.00
26/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1332	1	1	1	0.00
26/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1308	1	1	1	0.00
26/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1320	1	1	1	0.00
26/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9656	10	10	10	0.00
26/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9755	10	10	10	0.00
26/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9705	10	10	10	0.00
26/05/2023	2040 On 01-August-24			Bond Future	13.25	71.7470	72.4849	71.7470	0.00
26/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2479	2	2	2	0.00
26/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2498	2	2	2	0.00
26/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2517	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7347	8	7	8	0.00
26/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7384	8	7	8	0.00
26/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7421	8	7	8	0.00
26/05/2023	2044 On 03-August-23			Bond Future	12.77	70.5997	71.2057	70.5997	85,310.00
26/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	232	0	0	0	4,553.00
26/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	644	1	1	1	0.00
26/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1249	1	1	1	0.00
26/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	428	0	0	0	0.00
26/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	616	1	1	1	0.00
26/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	630	1	1	1	0.00
26/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4066	5	4	5	0.00
26/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4111	5	4	5	0.00
26/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4814	5	5	5	4,754.00
26/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2733	3	3	3	9,106.00
26/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4022	5	4	5	0.00
26/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6143	7	6	7	3,076.00
26/05/2023	2044 On 02-November-23			Bond Future	12.88	72.1781	72.8214	72.1781	0.00
26/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	585	0	1	0	0.00
26/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	594	0	1	0	0.00
26/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	603	1	1	1	0.00
26/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8236	9	8	9	0.00
26/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8290	9	8	9	0.00
26/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8345	9	8	9	0.00
26/05/2023	2044 On 01-February-24			Bond Future	12.99	69.4441	70.1357	69.4441	0.00
26/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2051	2	2	2	0.00
26/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2071	2	2	2	0.00
26/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2091	2	2	2	0.00
26/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	5948	6	6	6	0.00
26/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	5986	6	6	6	0.00
26/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6023	6	6	6	0.00
26/05/2023	2044 On 02-May-24			Bond Future	13.10	71.0303	71.8034	71.0303	0.00
26/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1388	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1400	1	1	1	0.00
26/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1413	1	1	1	0.00
26/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9557	10	10	10	0.00
26/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9607	10	10	10	0.00
26/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9657	10	10	10	0.00
26/05/2023	2044 On 01-August-24			Bond Future	13.24	68.1771	69.0265	68.1771	0.00
26/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2497	2	2	2	0.00
26/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2458	2	2	2	0.00
26/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2477	2	2	2	0.00
26/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7605	8	8	8	0.00
26/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7644	8	8	8	0.00
26/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7567	8	8	8	0.00
26/05/2023	2046 On 03-August-23			Bond Future	109.88	110.6131	109.8781	110.6131	12,882.00
26/05/2023	2046 On 02-November-23			Bond Future	110.30	111.0146	110.2998	111.0146	4,626.00
26/05/2023	2046 On 01-February-24			Bond Future	112.89	113.5739	112.8937	113.5739	0.00
26/05/2023	2046 On 02-May-24			Bond Future	113.44	114.0398	113.4380	114.0398	0.00
26/05/2023	2046 On 01-August-24			Bond Future	116.00	116.5235	116.0022	116.5235	0.00
26/05/2023	2050 On 03-August-23			Bond Future	111.24	111.0042	111.2370	111.0042	10,740.00
26/05/2023	2050 On 02-November-23			Bond Future	113.79	113.5116	113.7864	113.5116	3,364.00
26/05/2023	2050 On 01-February-24			Bond Future	114.20	113.8759	114.2048	113.8759	0.00
26/05/2023	2050 On 02-May-24			Bond Future	116.94	116.5036	116.9445	116.5036	0.00
26/05/2023	2050 On 01-August-24			Bond Future	117.27	116.7280	117.2651	116.7280	0.00
26/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	AL37 On 03-August-23			Index Future	863.44	863.3520	863.4360	863.3520	0.00
26/05/2023	AL37 On 02-November-23			Index Future	883.01	882.6430	883.0140	882.6430	0.00
26/05/2023	AL37 On 01-February-24			Index Future	903.58	902.7860	903.5750	902.7860	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	AL37 On 02-May-24			Index Future	925.05	923.4250	925.0520	923.4250	0.00
26/05/2023	AL37 On 01-August-24			Index Future	945.80	943.3760	945.7980	943.3760	0.00
26/05/2023	AL7T On 03-August-23			Index Future	971.61	970.0560	971.6140	970.0560	0.00
26/05/2023	AL7T On 02-November-23			Index Future	993.65	991.7310	993.6450	991.7310	0.00
26/05/2023	AL7T On 01-February-24			Index Future	1016.78	1014.3640	1016.7810	1014.3640	0.00
26/05/2023	AL7T On 02-May-24			Index Future	1040.95	1037.5530	1040.9490	1037.5530	0.00
26/05/2023	AL7T On 01-August-24			Index Future	1064.30	1059.9710	1064.2950	1059.9710	0.00
26/05/2023	ALBI On 03-August-23			Index Future	855.10	852.3050	855.0990	852.3050	101.00
26/05/2023	ALBI On 02-November-23			Index Future	874.49	871.3490	874.4880	871.3490	0.00
26/05/2023	ALBI On 01-February-24			Index Future	894.85	891.2340	894.8500	891.2340	0.00
26/05/2023	ALBI On 02-May-24			Index Future	916.12	911.6090	916.1200	911.6090	0.00
26/05/2023	ALBI On 01-August-24			Index Future	936.67	931.3050	936.6660	931.3050	0.00
26/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	ES33 On 03-August-23			Bond Future	13.18	71.3853	71.7144	71.3853	350.00
26/05/2023	ES33 On 02-November-23			Bond Future	13.34	69.1987	69.5582	69.1987	0.00
26/05/2023	ES33 On 01-February-24			Bond Future	13.50	70.7942	71.1944	70.7942	0.00
26/05/2023	ES33 On 02-May-24			Bond Future	13.65	68.6267	69.1002	68.6267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	ES33 On 01-August-24			Bond Future	13.84	70.1169	70.6582	70.1169	0.00
26/05/2023	ES42 On 03-August-23			Bond Future	13.49	68.1438	68.6115	68.1438	4,000.00
26/05/2023	ES42 On 02-November-23			Bond Future	13.64	65.4193	65.9201	65.4193	0.00
26/05/2023	ES42 On 01-February-24			Bond Future	13.77	66.9278	67.4710	66.9278	0.00
26/05/2023	ES42 On 02-May-24			Bond Future	13.91	64.2087	64.8263	64.2087	0.00
26/05/2023	ES42 On 01-August-24			Bond Future	14.08	65.5999	66.2853	65.5999	0.00
26/05/2023	GOVI On 03-August-23			GOVI	842.70	840.0000	842.6960	840.0000	838.00
26/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	54660	3	5	3	0.00
26/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	54860	3	5	3	0.00
26/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	54760	3	5	3	0.00
26/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23			GOVI	861.80	858.7690	861.8030	858.7690	0.00
26/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	240070	27	24	27	0.00
26/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	240170	27	24	27	0.00
26/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	239970	27	24	27	0.00
26/05/2023	GOVI On 01-February-24			GOVI	881.87	878.3670	881.8700	878.3670	0.00
26/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	18900	0	2	0	0.00
26/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	18800	0	2	0	0.00
26/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	18700	0	2	0	0.00
26/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	2	0	2	0.00
26/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	2	0	2	0.00
26/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	2	0	2	0.00
26/05/2023	GOVI On 02-May-24			GOVI	902.83	898.4470	902.8310	898.4470	0.00
26/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-May-24	950.99	Call	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
26/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	481390	53	48	53	0.00
26/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	481490	53	48	53	0.00
26/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	481590	53	48	53	0.00
26/05/2023	GOVI On 01-August-24			GOVI	923.08	917.8600	923.0790	917.8600	0.00
26/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	203110	26	20	26	0.00
26/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	203010	26	20	26	0.00
26/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	202910	26	20	26	0.00
26/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2023	IGOV On 03-August-23			Index Future	325.44	325.9550	325.4420	325.9550	638.00
26/05/2023	IGOV On 02-November-23			Index Future	332.90	333.3160	332.9000	333.3160	16.00
26/05/2023	IGOV On 01-February-24			Index Future	340.73	341.0000	340.7280	341.0000	0.00
26/05/2023	IGOV On 02-May-24			Index Future	348.90	348.8700	348.9010	348.8700	0.00
26/05/2023	IGOV On 01-August-24			Index Future	356.80	356.4820	356.7990	356.4820	0.00
26/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.54	91.4500	91.4600	91.4500	0.00
26/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.73	91.2900	91.2750	91.2900	0.00
26/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.97	91.0500	91.0350	91.0500	0.00
26/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.13	90.8700	90.8750	90.8700	0.00
26/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.14	90.8400	90.8600	90.8400	0.00
26/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.19	90.7800	90.8100	90.7800	0.00
26/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.21	90.7750	90.7900	90.7750	0.00
26/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.20	90.7850	90.8050	90.7850	0.00
26/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.09	90.9050	90.9100	90.9050	0.00
26/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.97	91.0350	91.0300	91.0350	0.00
26/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.79	91.2200	91.2100	91.2200	0.00
26/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.80	91.2250	91.2050	91.2250	0.00
26/05/2023	R035 On 03-August-23			Bond Future	12.38	82.2290	82.5953	82.2290	61,185.00
26/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	551	1	1	1	0.00
26/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	901	1	1	1	0.00
26/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	919	1	1	1	0.00
26/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	937	1	1	1	0.00
26/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	2146	2	2	2	5,000.00
26/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2936	3	3	3	0.00
26/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3007	3	3	3	0.00
26/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3891	4	4	4	4,870.00
26/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2971	3	3	3	0.00
26/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1556	2	2	2	0.00
26/05/2023	R035 On 02-November-23			Bond Future	12.51	79.5555	79.9563	79.5555	109,781.00
26/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	768	1	1	1	0.00
26/05/2023	R035 On 02-November-23	11.74	Call	Bond Future	1192	1	1	1	750.00
26/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	214	0	0	0	400.00
26/05/2023	R035 On 02-November-23	12.24	Call	Bond Future	2185	2	2	2	750.00
26/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3865	4	4	4	0.00
26/05/2023	R035 On 02-November-23	13.59	Call	Bond Future	6353	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	490	0	0	0	400.00
26/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	747	1	1	1	0.00
26/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	757	1	1	1	0.00
26/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6498	7	6	7	0.00
26/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6544	7	7	7	0.00
26/05/2023	R035 On 02-November-23	13.59	Put	Bond Future	1175	1	1	1	750.00
26/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2171	2	2	2	400.00
26/05/2023	R035 On 02-November-23	12.24	Put	Bond Future	3543	4	4	4	0.00
26/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7919	8	8	8	0.00
26/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10564	11	11	11	0.00
26/05/2023	R035 On 02-November-23	11.74	Put	Bond Future	5183	5	5	5	0.00
26/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6454	7	6	7	0.00
26/05/2023	R035 On 01-February-24			Bond Future	12.63	81.3715	81.8186	81.3715	0.00
26/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2418	2	2	2	0.00
26/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	814	1	1	1	400.00
26/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2375	2	2	2	0.00
26/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5952	6	6	6	0.00
26/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2396	2	2	2	0.00
26/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	446	0	0	0	400.00
26/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11313	12	11	12	0.00
26/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4614	5	5	5	0.00
26/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8791	9	9	9	0.00
26/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4644	5	5	5	0.00
26/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2016	2	2	2	400.00
26/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4584	5	5	5	0.00
26/05/2023	R035 On 02-May-24			Bond Future	12.74	78.7161	79.2465	78.7161	0.00
26/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1030	1	1	1	0.00
26/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1020	1	1	1	0.00
26/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1010	1	1	1	0.00
26/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9076	9	9	9	0.00
26/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9030	9	9	9	0.00
26/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8984	9	9	9	0.00
26/05/2023	R035 On 01-August-24			Bond Future	12.89	80.4093	81.0173	80.4093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1824	2	2	2	0.00
26/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1852	2	2	2	0.00
26/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1838	2	2	2	0.00
26/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7236	8	7	8	0.00
26/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7274	8	7	8	0.00
26/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7198	8	7	8	0.00
26/05/2023	R186 On 03-August-23			Bond Future	9.74	103.4359	103.4908	103.4359	73,415.00
26/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	972	1	1	1	0.00
26/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	1003	1	1	1	0.00
26/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	987	1	1	1	0.00
26/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	988	1	1	1	0.00
26/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1002	1	1	1	0.00
26/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	975	1	1	1	0.00
26/05/2023	R186 On 02-November-23			Bond Future	9.79	105.7475	105.8378	105.7475	13,885.00
26/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2482	2	2	2	0.00
26/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	913	1	1	1	0.00
26/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	924	1	1	1	0.00
26/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	694	1	1	1	1,715.00
26/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	935	1	1	1	0.00
26/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1979	2	2	2	0.00
26/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	1995	2	2	2	0.00
26/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2011	2	2	2	0.00
26/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	816	1	1	1	1,715.00
26/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2416	2	2	2	0.00
26/05/2023	R186 On 01-February-24			Bond Future	9.82	102.8494	102.9899	102.8494	0.00
26/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1264	1	1	1	0.00
26/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1252	1	1	1	0.00
26/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1240	1	1	1	0.00
26/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2012	2	2	2	0.00
26/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2038	2	2	2	0.00
26/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2025	2	2	2	0.00
26/05/2023	R186 On 02-May-24			Bond Future	9.84	105.1995	105.4384	105.1995	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	306	0	0	0	0.00
26/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1646	2	2	2	2,030.00
26/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	303	0	0	0	0.00
26/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2606	2	3	2	0.00
26/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	310	0	0	0	0.00
26/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4598	5	5	5	0.00
26/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	1889	2	2	2	0.00
26/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1327	1	1	1	2,030.00
26/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4640	5	5	5	0.00
26/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4619	5	5	5	0.00
26/05/2023	R186 On 01-August-24			Bond Future	9.93	102.1554	102.4851	102.1554	0.00
26/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	647	1	1	1	0.00
26/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	636	1	1	1	0.00
26/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	642	1	1	1	0.00
26/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3248	4	3	4	0.00
26/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3281	4	3	4	0.00
26/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3265	4	3	4	0.00
26/05/2023	R197 On 03-August-23			Bond Future	334.67	334.5711	334.6732	334.5711	49.00
26/05/2023	R197 On 02-November-23			Bond Future	342.34	342.1273	342.3424	342.1273	0.00
26/05/2023	R202 On 03-August-23			Bond Future	247.69	247.3944	247.6910	247.3944	5,336.00
26/05/2023	R202 On 02-November-23			Bond Future	253.37	252.9816	253.3669	252.9816	0.00
26/05/2023	R202 On 01-February-24			Bond Future	254.34	253.8352	254.3401	253.8352	0.00
26/05/2023	R202 On 02-May-24			Bond Future	260.44	259.6929	260.4415	259.6929	0.00
26/05/2023	R202 On 01-August-24			Bond Future	261.19	260.2361	261.1932	260.2361	0.00
26/05/2023	R209 On 03-August-23			Bond Future	12.40	63.1006	63.4399	63.1006	11,710.00
26/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	714	1	1	1	0.00
26/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	125	0	0	0	7,000.00
26/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	25	0	0	0	7,000.00
26/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
26/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	21	0	0	0	1,800.00
26/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	686	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	700	1	1	1	0.00
26/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	789	1	1	1	0.00
26/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2612	3	3	3	1,750.00
26/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5579	6	6	6	0.00
26/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2770	3	3	3	0.00
26/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12184	13	12	13	0.00
26/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8065	8	8	8	0.00
26/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2835	3	3	3	0.00
26/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2802	3	3	3	0.00
26/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8327	9	8	9	0.00
26/05/2023	R209 On 02-November-23			Bond Future	12.51	61.3566	61.7241	61.3566	2.00
26/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	593	1	1	1	0.00
26/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	576	1	1	1	0.00
26/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	584	1	1	1	0.00
26/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6046	6	6	6	0.00
26/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6087	6	6	6	0.00
26/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6005	6	6	6	0.00
26/05/2023	R209 On 01-February-24			Bond Future	12.61	62.7572	63.1619	62.7572	0.00
26/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2012	2	2	2	0.00
26/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1993	2	2	2	0.00
26/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2030	2	2	2	0.00
26/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4125	4	4	4	0.00
26/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4153	4	4	4	0.00
26/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4180	4	4	4	0.00
26/05/2023	R209 On 02-May-24			Bond Future	12.71	61.0372	61.5083	61.0372	0.00
26/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	997	1	1	1	0.00
26/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	988	1	1	1	0.00
26/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	979	1	1	1	0.00
26/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8127	8	8	8	0.00
26/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8086	8	8	8	0.00
26/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8045	8	8	8	0.00
26/05/2023	R209 On 01-August-24			Bond Future	12.84	62.3498	62.8824	62.3498	0.00
26/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1762	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1749	1	2	1	0.00
26/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1775	1	2	1	0.00
26/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6394	7	6	7	0.00
26/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6428	7	6	7	0.00
26/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6462	7	6	7	0.00
26/05/2023	R210 On 03-August-23			Bond Future	226.87	227.4013	226.8662	227.4013	421.00
26/05/2023	R210 On 02-November-23			Bond Future	228.89	229.3590	228.8872	229.3590	0.00
26/05/2023	R210 On 01-February-24			Bond Future	234.27	234.6465	234.2699	234.6465	0.00
26/05/2023	R210 On 02-May-24			Bond Future	236.61	236.7946	236.6095	236.7946	0.00
26/05/2023	R210 On 01-August-24			Bond Future	241.96	241.9542	241.9599	241.9542	0.00
26/05/2023	R213 On 03-August-23			Bond Future	11.59	80.3585	80.3371	80.3585	23,503.00
26/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1512	2	2	2	0.00
26/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1536	2	2	2	0.00
26/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1559	2	2	2	0.00
26/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1414	1	1	1	0.00
26/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1396	1	1	1	0.00
26/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1432	1	1	1	0.00
26/05/2023	R213 On 02-November-23			Bond Future	11.70	78.5963	78.6002	78.5963	3,393.00
26/05/2023	R213 On 02-November-23	11.44	Call	Bond Future	1728	2	2	2	750.00
26/05/2023	R213 On 02-November-23	12.70	Call	Bond Future	4895	5	5	5	0.00
26/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1190	1	1	1	0.00
26/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1205	1	1	1	0.00
26/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1219	1	1	1	0.00
26/05/2023	R213 On 02-November-23	10.94	Call	Bond Future	967	1	1	1	750.00
26/05/2023	R213 On 02-November-23	10.94	Put	Bond Future	4174	4	4	4	0.00
26/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3611	4	4	4	0.00
26/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3640	4	4	4	0.00
26/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3668	4	4	4	0.00
26/05/2023	R213 On 02-November-23	12.70	Put	Bond Future	944	1	1	1	750.00
26/05/2023	R213 On 02-November-23	11.44	Put	Bond Future	2815	3	3	3	0.00
26/05/2023	R213 On 01-February-24			Bond Future	11.81	80.3902	80.4308	80.3902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2581	3	3	3	0.00
26/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2539	3	3	3	0.00
26/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2560	3	3	3	0.00
26/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3000	3	3	3	0.00
26/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2980	3	3	3	0.00
26/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2961	3	3	3	0.00
26/05/2023	R213 On 02-May-24			Bond Future	11.91	78.6664	78.7799	78.6664	0.00
26/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	646	1	1	1	0.00
26/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	653	1	1	1	0.00
26/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	659	1	1	1	0.00
26/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7287	7	7	7	0.00
26/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7324	7	7	7	0.00
26/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7360	7	7	7	0.00
26/05/2023	R213 On 01-August-24			Bond Future	12.05	80.3602	80.5416	80.3602	0.00
26/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1256	1	1	1	0.00
26/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1236	1	1	1	0.00
26/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1246	1	1	1	0.00
26/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5883	6	6	6	0.00
26/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5914	6	6	6	0.00
26/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5852	6	6	6	0.00
26/05/2023	R214 On 03-August-23			Bond Future	12.62	59.5706	60.0064	59.5706	20,176.00
26/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	724	1	1	1	0.00
26/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	695	1	1	1	0.00
26/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	709	1	1	1	0.00
26/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2893	3	3	3	0.00
26/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2926	3	3	3	0.00
26/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2859	3	3	3	0.00
26/05/2023	R214 On 02-November-23			Bond Future	12.72	57.5980	58.0626	57.5980	20.00
26/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	516	0	1	0	0.00
26/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	531	0	1	0	0.00
26/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	524	0	1	0	0.00
26/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6667	7	7	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6712	7	7	7	0.00
26/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6622	7	7	7	0.00
26/05/2023	R214 On 01-February-24			Bond Future	12.83	58.9127	59.4150	58.9127	0.00
26/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1699	2	2	2	0.00
26/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1717	2	2	2	0.00
26/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1734	2	2	2	0.00
26/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4829	5	5	5	0.00
26/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4860	5	5	5	0.00
26/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4891	5	5	5	0.00
26/05/2023	R214 On 02-May-24			Bond Future	12.93	56.9523	57.5191	56.9523	0.00
26/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1134	1	1	1	0.00
26/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1114	1	1	1	0.00
26/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1124	1	1	1	0.00
26/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8109	8	8	8	0.00
26/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8151	8	8	8	0.00
26/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8066	8	8	8	0.00
26/05/2023	R214 On 01-August-24			Bond Future	13.05	58.1773	58.8043	58.1773	0.00
26/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2113	2	2	2	0.00
26/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2127	2	2	2	0.00
26/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2142	2	2	2	0.00
26/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6079	6	6	6	0.00
26/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6113	6	6	6	0.00
26/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6146	6	6	6	0.00
26/05/2023	R248 On 03-August-23			Bond Future	12.71	73.5512	74.1644	73.5512	240,196.00
26/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	649	1	1	1	0.00
26/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	664	1	1	1	0.00
26/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1008	1	1	1	1,100.00
26/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3659	3	4	3	0.00
26/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	314	0	0	0	1,100.00
26/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	679	1	1	1	0.00
26/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4128	5	4	5	0.00
26/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5663	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1055	1	1	1	1,100.00
26/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3334	4	3	4	0.00
26/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4173	5	4	5	0.00
26/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4218	5	4	5	0.00
26/05/2023	R248 On 02-November-23			Bond Future	12.82	70.7474	71.3978	70.7474	11,069.00
26/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	594	0	1	0	0.00
26/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	576	0	1	0	0.00
26/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	585	0	1	0	0.00
26/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8541	9	9	9	0.00
26/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8655	9	9	9	0.00
26/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8598	9	9	9	0.00
26/05/2023	R248 On 01-February-24			Bond Future	12.93	72.3623	73.0608	72.3623	0.00
26/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1963	2	2	2	0.00
26/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1924	2	2	2	0.00
26/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1943	2	2	2	0.00
26/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6367	7	6	7	0.00
26/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6407	7	6	7	0.00
26/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6327	7	6	7	0.00
26/05/2023	R248 On 02-May-24			Bond Future	13.04	69.5645	70.3442	69.5645	13,000.00
26/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1285	1	1	1	0.00
26/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1262	1	1	1	0.00
26/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1273	1	1	1	0.00
26/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10430	11	10	11	0.00
26/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10538	11	11	11	0.00
26/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10484	11	10	11	0.00
26/05/2023	R248 On 01-August-24			Bond Future	13.16	71.0601	71.9154	71.0601	0.00
26/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2714	2	3	2	0.00
26/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2693	2	3	2	0.00
26/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2673	2	3	2	0.00
26/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7396	8	7	8	0.00
26/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7359	8	7	8	0.00
26/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7321	8	7	8	0.00