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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	2025 On 03-August-23			Bond Future	170.15	170.0762	170.1459	170.0762	6,270.00
17/05/2023	2025 On 02-November-23			Bond Future	173.91	173.8428	173.9130	173.8428	0.00
17/05/2023	2025 On 01-February-24			Bond Future	176.03	175.9598	176.0313	175.9598	0.00
17/05/2023	2025 On 02-May-24			Bond Future	180.06	179.9868	180.0602	179.9868	0.00
17/05/2023	2025 On 01-August-24			Bond Future	182.04	181.9656	182.0427	181.9656	0.00
17/05/2023	2029 On 03-August-23			Bond Future	123.71	123.8002	123.7117	123.8002	2,275.00
17/05/2023	2029 On 02-November-23			Bond Future	125.10	125.1959	125.1048	125.1959	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
17/05/2023	2029 On 01-February-24			Bond Future	127.93	128.0279	127.9345	128.0279	0.00
17/05/2023	2029 On 02-May-24			Bond Future	129.48	129.5736	129.4782	129.5736	0.00
17/05/2023	2029 On 01-August-24			Bond Future	132.24	132.3395	132.2438	132.3395	0.00
17/05/2023	2030 On 03-August-23			Bond Future	11.14	87.1768	11.1429	87.1768	97,343.00
17/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1899	3	1899	3	0.00
17/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5836	7	5836	7	0.00
17/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	298	1	298	1	1,012.00
17/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	541	1	541	1	350.00
17/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1848	3	1848	3	0.00
17/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1874	3	1874	3	0.00
17/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6900	8	6900	8	0.00
17/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	85	0	85	0	350.00
17/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1013	1	1013	1	0.00
17/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1043	1	1043	1	0.00
17/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2597	2	2597	2	0.00
17/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	142	0	142	0	1,012.00
17/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3421	2	3421	2	0.00
17/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1028	1	1028	1	0.00
17/05/2023	2030 On 02-November-23			Bond Future	11.26	89.0870	11.2561	89.0870	116.00
17/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2734	4	2734	4	0.00
17/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	343	1	343	1	500.00
17/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1209	2	1209	2	0.00
17/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1194	2	1194	2	0.00
17/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2397	3	2397	3	0.00
17/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	437	1	437	1	800.00
17/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	681	1	681	1	500.00
17/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1178	2	1178	2	0.00
17/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	219	0	219	0	800.00
17/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7287	6	7287	6	0.00
17/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3022	2	3022	2	0.00
17/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5336	4	5336	4	0.00
17/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1707	1	1707	1	500.00
17/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	2996	2	2996	2	0.00

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17/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	2970	2	2970	2	0.00
17/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4224	3	4224	3	0.00
17/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6015	5	6015	5	0.00
17/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1494	1	1494	1	800.00
17/05/2023	2030 On 01-February-24			Bond Future	11.37	87.0761	11.3709	87.0761	0.00
17/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3312	4	3312	4	0.00
17/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3584	4	3584	4	0.00
17/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4203	5	4203	5	0.00
17/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2407	3	2407	3	0.00
17/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2428	3	2428	3	0.00
17/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	903	1	903	1	500.00
17/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2324	3	2324	3	0.00
17/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	358	1	358	1	400.00
17/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	516	1	516	1	500.00
17/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	630	1	630	1	400.00
17/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2449	3	2449	3	0.00
17/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1739	2	1739	2	0.00
17/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	540	1	540	1	1,360.00
17/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	693	1	693	1	200.00
17/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5533	5	5533	5	0.00
17/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7679	7	7679	7	0.00
17/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6482	5	6482	5	0.00
17/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6337	5	6337	5	0.00
17/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2452	2	2452	2	0.00
17/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1722	1	1722	1	500.00
17/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1445	1	1445	1	400.00
17/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	5843	5	5843	5	0.00
17/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2560	2	2560	2	1,360.00
17/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4798	4	4798	4	0.00
17/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3187	2	3187	2	200.00
17/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2470	2	2470	2	0.00
17/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2488	2	2488	2	0.00
17/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	1864	1	1864	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2023	2030 On 02-May-24			Bond Future	11.49	89.0495	11.4938	89.0495	0.00
17/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3767	5	3767	5	0.00
17/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	566	1	566	1	0.00
17/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	795	1	795	1	1,000.00
17/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4858	6	4858	6	0.00
17/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1563	2	1563	2	1,080.00
17/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	471	1	471	1	1,000.00
17/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	555	1	555	1	0.00
17/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	561	1	561	1	0.00
17/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7109	6	7109	6	0.00
17/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7144	6	7144	6	0.00
17/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7678	7	7678	7	0.00
17/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4127	3	4127	3	0.00
17/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1626	1	1626	1	1,080.00
17/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5964	5	5964	5	0.00
17/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7074	6	7074	6	0.00
17/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2120	2	2120	2	1,000.00
17/05/2023	2030 On 01-August-24			Bond Future	11.67	86.9216	11.6685	86.9216	0.00
17/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1058	1	1058	1	0.00
17/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1049	1	1049	1	0.00
17/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1040	1	1040	1	0.00
17/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5873	5	5873	5	0.00
17/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5843	5	5843	5	0.00
17/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5814	5	5814	5	0.00
17/05/2023	2032 On 03-August-23			Bond Future	11.80	85.2641	11.8039	85.2641	118,243.00
17/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	830	1	830	1	0.00
17/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1474	2	1474	2	0.00
17/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1450	2	1450	2	0.00
17/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
17/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	31	0	31	0	7,500.00
17/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1499	2	1499	2	0.00
17/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1014	2	1014	2	0.00
17/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1832	3	1832	3	5,000.00

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17/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1388	1	1388	1	0.00
17/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2204	2	2204	2	7,500.00
17/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1656	1	1656	1	0.00
17/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7421	6	7421	6	0.00
17/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11133	10	11133	10	0.00
17/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1701	1	1701	1	0.00
17/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1679	1	1679	1	0.00
17/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2494	2	2494	2	7,500.00
17/05/2023	2032 On 02-November-23			Bond Future	11.93	82.9694	11.9309	82.9694	64,682.00
17/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3313	4	3313	4	0.00
17/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	873	1	873	1	500.00
17/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1047	2	1047	2	0.00
17/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1061	2	1061	2	0.00
17/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1076	2	1076	2	0.00
17/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	407	1	407	1	500.00
17/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2370	3	2370	3	0.00
17/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2510	2	2510	2	0.00
17/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4805	4	4805	4	0.00
17/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6795	6	6795	6	0.00
17/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4288	3	4288	3	0.00
17/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4321	3	4321	3	0.00
17/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4354	3	4354	3	0.00
17/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1840	1	1840	1	500.00
17/05/2023	2032 On 01-February-24			Bond Future	12.06	84.8275	12.0565	84.8275	0.00
17/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2454	3	2454	3	0.00
17/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	789	1	789	1	1,200.00
17/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4422	5	4422	5	0.00
17/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4082	5	4082	5	0.00
17/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4742	6	4742	6	0.00
17/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2410	3	2410	3	0.00
17/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2432	3	2432	3	0.00
17/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	806	1	806	1	200.00
17/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1133	2	1133	2	500.00

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17/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2239	3	2239	3	0.00
17/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	322	0	322	0	1,200.00
17/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	652	1	652	1	500.00
17/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10086	9	10086	9	0.00
17/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	3610	3	3610	3	200.00
17/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5564	5	5564	5	0.00
17/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3398	3	3398	3	0.00
17/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3420	3	3420	3	0.00
17/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1832	1	1832	1	500.00
17/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1978	2	1978	2	1,200.00
17/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6805	6	6805	6	0.00
17/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3375	3	3375	3	0.00
17/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	6725	6	6725	6	0.00
17/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7500	6	7500	6	0.00
17/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2151	2	2151	2	200.00
17/05/2023	2032 On 02-May-24			Bond Future	12.19	82.5870	12.1862	82.5870	0.00
17/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	6351	7	6351	7	0.00
17/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1145	2	1145	2	500.00
17/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1502	2	1502	2	1,550.00
17/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	679	1	679	1	500.00
17/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	644	1	644	1	0.00
17/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	651	1	651	1	0.00
17/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5022	6	5022	6	0.00
17/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5839	7	5839	7	0.00
17/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	901	1	901	1	1,000.00
17/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	658	1	658	1	0.00
17/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	724	1	724	1	1,550.00
17/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	527	1	527	1	1,000.00
17/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8946	8	8946	8	0.00
17/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	7733	7	7733	7	0.00
17/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8101	7	8101	7	0.00
17/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6905	6	6905	6	0.00
17/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1693	1	1693	1	500.00

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17/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8142	7	8142	7	0.00
17/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8184	7	8184	7	0.00
17/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7977	7	7977	7	0.00
17/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5222	4	5222	4	0.00
17/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6067	5	6067	5	0.00
17/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1523	1	1523	1	1,550.00
17/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2015	2	2015	2	1,000.00
17/05/2023	2032 On 01-August-24			Bond Future	12.35	84.3258	12.3548	84.3258	0.00
17/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1317	2	1317	2	0.00
17/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1327	2	1327	2	0.00
17/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1338	2	1338	2	0.00
17/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6618	6	6618	6	0.00
17/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6653	6	6653	6	0.00
17/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6688	6	6688	6	0.00
17/05/2023	2033 On 03-August-23			Bond Future	116.33	116.2818	116.3303	116.2818	7,455.00
17/05/2023	2033 On 02-November-23			Bond Future	117.47	117.4181	117.4668	117.4181	0.00
17/05/2023	2033 On 01-February-24			Bond Future	120.12	120.0741	120.1238	120.0741	0.00
17/05/2023	2033 On 02-May-24			Bond Future	121.39	121.3416	121.3925	121.3416	0.00
17/05/2023	2033 On 01-August-24			Bond Future	123.99	123.9320	123.9856	123.9320	0.00
17/05/2023	2037 On 03-August-23			Bond Future	12.53	75.4277	12.5308	75.4277	132,413.00
17/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	3	0	3	0	1,800.00
17/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	41	0	41	0	1,800.00
17/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	946	1	946	1	0.00
17/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	909	1	909	1	0.00
17/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	928	1	928	1	0.00
17/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3037	2	3037	2	0.00
17/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3072	2	3072	2	0.00
17/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3002	2	3002	2	0.00
17/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	8598	7	8598	7	0.00
17/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	12957	12	12957	12	0.00
17/05/2023	2037 On 02-November-23			Bond Future	12.66	77.0805	12.6560	77.0805	0.00
17/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	652	1	652	1	0.00
17/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	641	1	641	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
17/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	663	1	663	1	0.00
17/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	6577	6	6577	6	0.00
17/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	6532	6	6532	6	0.00
17/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	6486	6	6486	6	0.00
17/05/2023	2037 On 01-February-24			Bond Future	12.78	74.5504	12.7834	74.5504	0.00
17/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2213	3	2213	3	0.00
17/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2192	3	2192	3	0.00
17/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2235	3	2235	3	0.00
17/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	4545	4	4545	4	0.00
17/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	4606	4	4606	4	0.00
17/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	4576	4	4576	4	0.00
17/05/2023	2037 On 02-May-24			Bond Future	12.91	76.2398	12.9144	76.2398	0.00
17/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1104	1	1104	1	0.00
17/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1115	1	1115	1	0.00
17/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1126	1	1126	1	0.00
17/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	8935	8	8935	8	0.00
17/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	8889	8	8889	8	0.00
17/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	8843	8	8843	8	0.00
17/05/2023	2037 On 01-August-24			Bond Future	13.08	73.5901	13.0797	73.5901	0.00
17/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2037	3	2037	3	0.00
17/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2020	2	2020	2	0.00
17/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2003	2	2003	2	0.00
17/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	6982	6	6982	6	0.00
17/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	6946	6	6946	6	0.00
17/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	6910	6	6910	6	0.00
17/05/2023	2038 On 03-August-23			Bond Future	124.37	125.2819	124.3725	125.2819	3,369.00
17/05/2023	2038 On 02-November-23			Bond Future	127.13	128.0564	127.1262	128.0564	1,343.00
17/05/2023	2038 On 01-February-24			Bond Future	127.96	128.9109	127.9594	128.9109	0.00
17/05/2023	2038 On 02-May-24			Bond Future	130.89	131.8610	130.8880	131.8610	0.00
17/05/2023	2038 On 01-August-24			Bond Future	131.59	132.5780	131.5856	132.5780	0.00
17/05/2023	2040 On 03-August-23			Bond Future	12.65	76.4027	12.6489	76.4027	133,421.00
17/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	898	1	898	1	0.00
17/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	917	1	917	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
17/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	935	1	935	1	0.00
17/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3284	3	3284	3	0.00
17/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3323	3	3323	3	0.00
17/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3362	3	3362	3	0.00
17/05/2023	2040 On 02-November-23			Bond Future	12.77	78.0770	12.7720	78.0770	104.00
17/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	617	1	617	1	0.00
17/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	598	1	598	1	0.00
17/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	608	1	608	1	0.00
17/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7376	6	7376	6	0.00
17/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	7480	6	7480	6	0.00
17/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7428	6	7428	6	0.00
17/05/2023	2040 On 01-February-24			Bond Future	12.90	75.3188	12.8972	75.3188	18.00
17/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2160	3	2160	3	0.00
17/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2118	3	2118	3	0.00
17/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2139	3	2139	3	0.00
17/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5183	4	5183	4	0.00
17/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5219	4	5219	4	0.00
17/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5148	4	5148	4	0.00
17/05/2023	2040 On 02-May-24			Bond Future	13.03	77.0256	13.0254	77.0256	0.00
17/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1222	2	1222	2	0.00
17/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1199	2	1199	2	0.00
17/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1211	2	1211	2	0.00
17/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9152	8	9152	8	0.00
17/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9251	8	9251	8	0.00
17/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9201	8	9201	8	0.00
17/05/2023	2040 On 01-August-24			Bond Future	13.19	74.1418	13.1859	74.1418	0.00
17/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2305	3	2305	3	0.00
17/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2325	3	2325	3	0.00
17/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2344	3	2344	3	0.00
17/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	6867	6	6867	6	0.00
17/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	6903	6	6903	6	0.00
17/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	6940	6	6940	6	0.00
17/05/2023	2044 On 03-August-23			Bond Future	12.69	72.8214	12.6946	72.8214	85,498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	268	0	268	0	4,553.00
17/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1454	2	1454	2	0.00
17/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	770	1	770	1	0.00
17/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	522	1	522	1	0.00
17/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	738	1	738	1	0.00
17/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	754	1	754	1	0.00
17/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	3786	3	3786	3	0.00
17/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	3828	3	3828	3	0.00
17/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4504	4	4504	4	4,754.00
17/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	3743	3	3743	3	0.00
17/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2533	2	2533	2	9,106.00
17/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	5775	5	5775	5	3,076.00
17/05/2023	2044 On 02-November-23			Bond Future	12.81	74.4172	12.8133	74.4172	0.00
17/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	544	1	544	1	0.00
17/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	553	1	553	1	0.00
17/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	562	1	562	1	0.00
17/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	7837	7	7837	7	0.00
17/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	7892	7	7892	7	0.00
17/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	7946	7	7946	7	0.00
17/05/2023	2044 On 01-February-24			Bond Future	12.93	71.7022	12.9337	71.7022	0.00
17/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1959	2	1959	2	0.00
17/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1980	2	1980	2	0.00
17/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2000	3	2000	3	0.00
17/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	5557	5	5557	5	0.00
17/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	5594	5	5594	5	0.00
17/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	5631	5	5631	5	0.00
17/05/2023	2044 On 02-May-24			Bond Future	13.06	73.3271	13.0564	73.3271	0.00
17/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1246	2	1246	2	0.00
17/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1258	2	1258	2	0.00
17/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1270	2	1270	2	0.00
17/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9185	8	9185	8	0.00
17/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9236	8	9236	8	0.00
17/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9286	8	9286	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2023	2044 On 01-August-24			Bond Future	13.21	70.4904	13.2098	70.4904	0.00
17/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2273	3	2273	3	0.00
17/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2235	3	2235	3	0.00
17/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2254	3	2254	3	0.00
17/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7239	6	7239	6	0.00
17/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7278	6	7278	6	0.00
17/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7200	6	7200	6	0.00
17/05/2023	2046 On 03-August-23			Bond Future	111.08	111.0278	111.0753	111.0278	12,981.00
17/05/2023	2046 On 02-November-23			Bond Future	111.42	111.3717	111.4198	111.3717	4,231.00
17/05/2023	2046 On 01-February-24			Bond Future	113.94	113.8911	113.9400	113.8911	0.00
17/05/2023	2046 On 02-May-24			Bond Future	114.37	114.3221	114.3722	114.3221	0.00
17/05/2023	2046 On 01-August-24			Bond Future	116.81	116.7605	116.8132	116.7605	0.00
17/05/2023	2050 On 03-August-23			Bond Future	110.09	110.3250	110.0852	110.3250	10,929.00
17/05/2023	2050 On 02-November-23			Bond Future	112.52	112.7684	112.5227	112.7684	3,146.00
17/05/2023	2050 On 01-February-24			Bond Future	112.79	113.0455	112.7939	113.0455	0.00
17/05/2023	2050 On 02-May-24			Bond Future	115.38	115.6325	115.3754	115.6325	0.00
17/05/2023	2050 On 01-August-24			Bond Future	115.50	115.7641	115.5030	115.7641	0.00
17/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	AL37 On 03-August-23			Index Future	862.72	873.0460	862.7190	873.0460	0.00
17/05/2023	AL37 On 02-November-23			Index Future	881.61	892.1660	881.6110	892.1660	0.00
17/05/2023	AL37 On 01-February-24			Index Future	901.35	912.1410	901.3490	912.1410	0.00
17/05/2023	AL37 On 02-May-24			Index Future	921.78	932.8190	921.7820	932.8190	0.00
17/05/2023	AL37 On 01-August-24			Index Future	941.30	952.5650	941.2990	952.5650	0.00
17/05/2023	AL7T On 03-August-23			Index Future	975.80	990.4870	975.8020	990.4870	0.00
17/05/2023	AL7T On 02-November-23			Index Future	997.17	1012.1800	997.1710	1012.1800	0.00
17/05/2023	AL7T On 01-February-24			Index Future	1019.50	1034.8420	1019.4960	1034.8420	0.00
17/05/2023	AL7T On 02-May-24			Index Future	1042.61	1058.3010	1042.6080	1058.3010	0.00
17/05/2023	AL7T On 01-August-24			Index Future	1064.68	1080.7030	1064.6820	1080.7030	0.00
17/05/2023	ALBI On 03-August-23			Index Future	858.08	870.4530	858.0790	870.4530	101.00
17/05/2023	ALBI On 02-November-23			Index Future	876.87	889.5170	876.8700	889.5170	0.00
17/05/2023	ALBI On 01-February-24			Index Future	896.50	909.4330	896.5020	909.4330	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
17/05/2023	ALBI On 02-May-24			Index Future	916.83	930.0490	916.8250	930.0490	0.00
17/05/2023	ALBI On 01-August-24			Index Future	936.24	949.7360	936.2370	949.7360	0.00
17/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2023	ES33 On 03-August-23			Bond Future	13.04	73.3172	13.0405	73.3172	350.00
17/05/2023	ES33 On 02-November-23			Bond Future	13.20	71.1428	13.2023	71.1428	0.00
17/05/2023	ES33 On 01-February-24			Bond Future	13.37	72.7523	13.3687	72.7523	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
17/05/2023	ES33 On 02-May-24			Bond Future	13.54	70.6170	13.5362	70.6170	0.00
17/05/2023	ES33 On 01-August-24			Bond Future	13.74	72.1185	13.7399	72.1185	0.00
17/05/2023	ES42 On 03-August-23			Bond Future	13.41	70.0890	13.4109	70.0890	4,000.00
17/05/2023	ES42 On 02-November-23			Bond Future	13.56	67.3778	13.5619	67.3778	0.00
17/05/2023	ES42 On 01-February-24			Bond Future	13.71	68.9022	13.7092	68.9022	0.00
17/05/2023	ES42 On 02-May-24			Bond Future	13.86	66.2160	13.8629	66.2160	0.00
17/05/2023	ES42 On 01-August-24			Bond Future	14.04	67.6208	14.0435	67.6208	0.00
17/05/2023	GOVI On 03-August-23			GOVI	845.64	857.8910	845.6380	857.8910	836.00
17/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	84080	21	84080	21	0.00
17/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	84280	21	84280	21	0.00
17/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	84180	21	84180	21	0.00
17/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-November-23			GOVI	864.16	876.6790	864.1570	876.6790	0.00
17/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	216530	9	216530	9	0.00
17/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	216630	9	216630	9	0.00
17/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	216430	9	216430	9	0.00
17/05/2023	GOVI On 01-February-24			GOVI	883.50	896.3070	883.5040	896.3070	0.00
17/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	35240	16	35240	16	0.00
17/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	35140	16	35140	16	0.00
17/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	35040	16	35040	16	0.00
17/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-May-24			GOVI	903.53	916.6260	903.5330	916.6260	0.00
17/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	474370	34	474370	34	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
17/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	474470	34	474470	34	0.00
17/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	474570	34	474570	34	0.00
17/05/2023	GOVI On 01-August-24			GOVI	922.66	936.0290	922.6630	936.0290	0.00
17/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
17/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	207270	7	207270	7	0.00
17/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	207170	7	207170	7	0.00
17/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	207070	7	207070	7	0.00
17/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2023	IGOV On 03-August-23			Index Future	324.86	326.0850	324.8630	326.0850	638.00
17/05/2023	IGOV On 02-November-23			Index Future	332.06	333.3050	332.0550	333.3050	16.00
17/05/2023	IGOV On 01-February-24			Index Future	339.57	340.8440	339.5660	340.8440	0.00
17/05/2023	IGOV On 02-May-24			Index Future	347.34	348.6450	347.3380	348.6450	0.00
17/05/2023	IGOV On 01-August-24			Index Future	354.77	356.0990	354.7650	356.0990	0.00
17/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.08	91.9050	8.0830	91.9050	0.00
17/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.61	91.4750	8.6050	91.4750	0.00
17/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.71	91.4000	8.7100	91.4000	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
17/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.95	91.1900	8.9500	91.1900	0.00
17/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.01	91.1650	9.0050	91.1650	0.00
17/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.06	91.1100	9.0600	91.1100	0.00
17/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.90	8.8950	8.8950	8.8950	0.00
17/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.08	91.1000	9.0800	91.1000	0.00
17/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.03	91.1800	9.0300	91.1800	0.00
17/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.95	91.3900	8.9500	91.3900	0.00
17/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.79	91.4550	8.7850	91.4550	0.00
17/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.62	91.6000	8.6200	91.6000	0.00
17/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.64	91.6050	8.6350	91.6050	0.00
17/05/2023	R035 On 03-August-23			Bond Future	12.22	84.6014	12.2224	84.6014	55,469.00
17/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	774	1	774	1	0.00
17/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	1220	2	1220	2	0.00
17/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1242	2	1242	2	0.00
17/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1265	2	1265	2	0.00
17/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2431	2	2431	2	0.00
17/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2462	2	2462	2	0.00
17/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	2493	2	2493	2	0.00
17/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3281	3	3281	3	4,870.00
17/05/2023	R035 On 02-November-23			Bond Future	12.35	81.9450	12.3513	81.9450	104,851.00
17/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	840	1	840	1	0.00
17/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	212	0	212	0	400.00
17/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	4267	5	4267	5	0.00
17/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	814	1	814	1	0.00
17/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	827	1	827	1	0.00
17/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	507	1	507	1	400.00
17/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	5779	5	5779	5	0.00
17/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	5821	5	5821	5	0.00
17/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1784	1	1784	1	400.00
17/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	9772	9	9772	9	0.00
17/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7148	6	7148	6	0.00
17/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	5737	5	5737	5	0.00
17/05/2023	R035 On 01-February-24			Bond Future	12.48	83.7802	12.4830	83.7802	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
17/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	6339	7	6339	7	0.00
17/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2530	3	2530	3	0.00
17/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2577	3	2577	3	0.00
17/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	800	1	800	1	400.00
17/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2553	3	2553	3	0.00
17/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	422	1	422	1	400.00
17/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	10554	9	10554	9	0.00
17/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8042	7	8042	7	0.00
17/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4036	3	4036	3	0.00
17/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4063	3	4063	3	0.00
17/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4008	3	4008	3	0.00
17/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1668	1	1668	1	400.00
17/05/2023	R035 On 02-May-24			Bond Future	12.61	81.1651	12.6074	81.1651	0.00
17/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1095	1	1095	1	0.00
17/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1074	1	1074	1	0.00
17/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1084	1	1084	1	0.00
17/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	8430	7	8430	7	0.00
17/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	8475	8	8475	8	0.00
17/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8385	7	8385	7	0.00
17/05/2023	R035 On 01-August-24			Bond Future	12.76	82.8745	12.7639	82.8745	0.00
17/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1887	2	1887	2	0.00
17/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1920	2	1920	2	0.00
17/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1904	2	1904	2	0.00
17/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	6724	6	6724	6	0.00
17/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	6759	6	6759	6	0.00
17/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	6688	6	6688	6	0.00
17/05/2023	R186 On 03-August-23			Bond Future	9.85	104.2938	9.8504	104.2938	83,155.00
17/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	769	1	769	1	0.00
17/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	796	1	796	1	0.00
17/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	782	1	782	1	0.00
17/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1097	1	1097	1	0.00
17/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1112	1	1112	1	0.00
17/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1082	1	1082	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
17/05/2023	R186 On 02-November-23			Bond Future	9.94	106.5787	9.9394	106.5787	13,739.00
17/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2122	3	2122	3	0.00
17/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	673	1	673	1	0.00
17/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	664	1	664	1	0.00
17/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	683	1	683	1	0.00
17/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	478	1	478	1	1,715.00
17/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2127	1	2127	1	0.00
17/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2163	1	2163	1	0.00
17/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2145	1	2145	1	0.00
17/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	856	1	856	1	1,715.00
17/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2601	2	2601	2	0.00
17/05/2023	R186 On 01-February-24			Bond Future	10.02	103.6548	10.0237	103.6548	0.00
17/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	911	1	911	1	0.00
17/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	900	1	900	1	0.00
17/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	890	1	890	1	0.00
17/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2161	2	2161	2	0.00
17/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2190	2	2190	2	0.00
17/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2175	2	2175	2	0.00
17/05/2023	R186 On 02-May-24			Bond Future	10.11	106.0040	10.1116	106.0040	0.00
17/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	171	0	171	0	0.00
17/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	168	0	168	0	0.00
17/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	173	0	173	0	0.00
17/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5089	4	5089	4	0.00
17/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5133	4	5133	4	0.00
17/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5111	4	5111	4	0.00
17/05/2023	R186 On 01-August-24			Bond Future	10.30	102.9304	10.2970	102.9304	0.00
17/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	392	1	392	1	0.00
17/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	388	1	388	1	0.00
17/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	384	1	384	1	0.00
17/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3765	3	3765	3	0.00
17/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3800	3	3800	3	0.00
17/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3782	3	3782	3	0.00
17/05/2023	R197 On 03-August-23			Bond Future	334.25	334.7019	334.2485	334.7019	49.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2023	R197 On 02-November-23			Bond Future	341.65	342.1141	341.6487	342.1141	0.00
17/05/2023	R202 On 03-August-23			Bond Future	247.06	249.7326	247.0555	249.7326	5,388.00
17/05/2023	R202 On 02-November-23			Bond Future	252.53	255.2631	252.5252	255.2631	0.00
17/05/2023	R202 On 01-February-24			Bond Future	253.21	256.0124	253.2121	256.0124	0.00
17/05/2023	R202 On 02-May-24			Bond Future	259.01	261.8714	259.0073	261.8714	0.00
17/05/2023	R202 On 01-August-24			Bond Future	259.38	262.2972	259.3755	262.2972	0.00
17/05/2023	R209 On 03-August-23			Bond Future	12.25	65.1524	12.2519	65.1524	12,261.00
17/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	36	0	36	0	7,000.00
17/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	955	1	955	1	0.00
17/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	171	0	171	0	7,000.00
17/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	2	0	2	0	1,800.00
17/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	30	0	30	0	1,800.00
17/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	919	1	919	1	0.00
17/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	937	1	937	1	0.00
17/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	1048	2	1048	2	0.00
17/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2206	2	2206	2	1,750.00
17/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	4962	4	4962	4	0.00
17/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2346	2	2346	2	0.00
17/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	11520	10	11520	10	0.00
17/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2404	2	2404	2	0.00
17/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2375	2	2375	2	0.00
17/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	7412	6	7412	6	0.00
17/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	7672	7	7672	7	0.00
17/05/2023	R209 On 02-November-23			Bond Future	12.37	63.4262	12.3652	63.4262	2.00
17/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	624	1	624	1	0.00
17/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	603	1	603	1	0.00
17/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	614	1	614	1	0.00
17/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	5445	5	5445	5	0.00
17/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	5484	5	5484	5	0.00
17/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	5406	5	5406	5	0.00
17/05/2023	R209 On 01-February-24			Bond Future	12.48	64.8467	12.4762	64.8467	0.00
17/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2116	3	2116	3	0.00
17/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	2095	3	2095	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
17/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2136	3	2136	3	0.00
17/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	3643	3	3643	3	0.00
17/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	3668	3	3668	3	0.00
17/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	3693	3	3693	3	0.00
17/05/2023	R209 On 02-May-24			Bond Future	12.59	63.1626	12.5891	63.1626	0.00
17/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1025	1	1025	1	0.00
17/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1015	1	1015	1	0.00
17/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1006	1	1006	1	0.00
17/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	7620	7	7620	7	0.00
17/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	7580	7	7580	7	0.00
17/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	7539	7	7539	7	0.00
17/05/2023	R209 On 01-August-24			Bond Future	12.73	64.4925	12.7300	64.4925	0.00
17/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1760	2	1760	2	0.00
17/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1745	2	1745	2	0.00
17/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1776	2	1776	2	0.00
17/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	5928	5	5928	5	0.00
17/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	5960	5	5960	5	0.00
17/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	5991	5	5991	5	0.00
17/05/2023	R210 On 03-August-23			Bond Future	226.29	228.3001	226.2913	228.3001	421.00
17/05/2023	R210 On 02-November-23			Bond Future	228.10	230.1500	228.0954	230.1500	0.00
17/05/2023	R210 On 01-February-24			Bond Future	233.25	235.3562	233.2547	235.3562	0.00
17/05/2023	R210 On 02-May-24			Bond Future	235.30	237.4447	235.2954	237.4447	0.00
17/05/2023	R210 On 01-August-24			Bond Future	240.32	242.5119	240.3197	242.5119	0.00
17/05/2023	R213 On 03-August-23			Bond Future	11.57	81.6706	11.5691	81.6706	23,415.00
17/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1516	2	1516	2	0.00
17/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1540	2	1540	2	0.00
17/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1563	2	1563	2	0.00
17/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1327	1	1327	1	0.00
17/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1308	1	1308	1	0.00
17/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1345	1	1345	1	0.00
17/05/2023	R213 On 02-November-23			Bond Future	11.69	79.9027	11.6949	79.9027	5,623.00
17/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1091	2	1091	2	0.00
17/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1106	2	1106	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
17/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1120	2	1120	2	0.00
17/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3480	3	3480	3	0.00
17/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3508	3	3508	3	0.00
17/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3536	3	3536	3	0.00
17/05/2023	R213 On 01-February-24			Bond Future	11.82	81.6920	11.8242	81.6920	0.00
17/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2378	3	2378	3	0.00
17/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2337	3	2337	3	0.00
17/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2357	3	2357	3	0.00
17/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2815	2	2815	2	0.00
17/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2835	2	2835	2	0.00
17/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2796	2	2796	2	0.00
17/05/2023	R213 On 02-May-24			Bond Future	11.95	79.9833	11.9468	79.9833	0.00
17/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	606	1	606	1	0.00
17/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	612	1	612	1	0.00
17/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	618	1	618	1	0.00
17/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7370	6	7370	6	0.00
17/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7407	6	7407	6	0.00
17/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7444	6	7444	6	0.00
17/05/2023	R213 On 01-August-24			Bond Future	12.11	81.6694	12.1096	81.6694	0.00
17/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1196	2	1196	2	0.00
17/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1177	2	1177	2	0.00
17/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1187	2	1187	2	0.00
17/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6051	5	6051	5	0.00
17/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6082	5	6082	5	0.00
17/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6020	5	6020	5	0.00
17/05/2023	R214 On 03-August-23			Bond Future	12.53	61.4155	12.5304	61.4155	19,359.00
17/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	876	1	876	1	0.00
17/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	842	1	842	1	0.00
17/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	859	1	859	1	0.00
17/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2648	2	2648	2	0.00
17/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2680	2	2680	2	0.00
17/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2617	2	2617	2	0.00
17/05/2023	R214 On 02-November-23			Bond Future	12.64	59.4580	12.6446	59.4580	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
17/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	489	1	489	1	0.00
17/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	505	1	505	1	0.00
17/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	497	1	497	1	0.00
17/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6282	5	6282	5	0.00
17/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6327	5	6327	5	0.00
17/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6238	5	6238	5	0.00
17/05/2023	R214 On 01-February-24			Bond Future	12.76	60.7895	12.7604	60.7895	0.00
17/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1687	2	1687	2	0.00
17/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1705	2	1705	2	0.00
17/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1722	2	1722	2	0.00
17/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4504	4	4504	4	0.00
17/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4534	4	4534	4	0.00
17/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4565	4	4565	4	0.00
17/05/2023	R214 On 02-May-24			Bond Future	12.87	58.8613	12.8690	58.8613	0.00
17/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1026	1	1026	1	0.00
17/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1007	1	1007	1	0.00
17/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1017	1	1017	1	0.00
17/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	7744	7	7744	7	0.00
17/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	7787	7	7787	7	0.00
17/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	7701	7	7701	7	0.00
17/05/2023	R214 On 01-August-24			Bond Future	13.00	60.1009	13.0022	60.1009	0.00
17/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1971	2	1971	2	0.00
17/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1987	2	1987	2	0.00
17/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2004	2	2004	2	0.00
17/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5752	5	5752	5	0.00
17/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	5783	5	5783	5	0.00
17/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	5815	5	5815	5	0.00
17/05/2023	R248 On 03-August-23			Bond Future	12.63	75.8455	12.6349	75.8455	240,263.00
17/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	745	1	745	1	0.00
17/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	762	1	762	1	0.00
17/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3960	5	3960	5	0.00
17/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1144	2	1144	2	1,100.00
17/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	366	1	366	1	1,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	779	1	779	1	0.00
17/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	3809	3	3809	3	0.00
17/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5297	4	5297	4	0.00
17/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3051	2	3051	2	0.00
17/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	937	1	937	1	1,100.00
17/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	3853	3	3853	3	0.00
17/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	3896	3	3896	3	0.00
17/05/2023	R248 On 02-November-23			Bond Future	12.75	73.0609	12.7543	73.0609	11,069.00
17/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	557	1	557	1	0.00
17/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	539	1	539	1	0.00
17/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	548	1	548	1	0.00
17/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8132	7	8132	7	0.00
17/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8246	7	8246	7	0.00
17/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8189	7	8189	7	0.00
17/05/2023	R248 On 01-February-24			Bond Future	12.88	74.6970	12.8758	74.6970	0.00
17/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1883	2	1883	2	0.00
17/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1843	2	1843	2	0.00
17/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1863	2	1863	2	0.00
17/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	5970	5	5970	5	0.00
17/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6009	5	6009	5	0.00
17/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	5930	5	5930	5	0.00
17/05/2023	R248 On 02-May-24			Bond Future	12.99	71.9397	12.9898	71.9397	13,000.00
17/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1153	1	1153	1	0.00
17/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1130	1	1130	1	0.00
17/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1141	1	1141	1	0.00
17/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10052	9	10052	9	0.00
17/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10161	9	10161	9	0.00
17/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10106	9	10106	9	0.00
17/05/2023	R248 On 01-August-24			Bond Future	13.13	73.4539	13.1296	73.4539	0.00
17/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2500	3	2500	3	0.00
17/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2460	3	2460	3	0.00
17/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2480	3	2480	3	0.00
17/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	6984	6	6984	6	0.00

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17/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7022	6	7022	6	0.00
17/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	6946	6	6946	6	0.00