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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
18/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	2025 On 03-August-23			Bond Future	170.15	170.1459	170.1510	170.1459	6,270.00
18/05/2023	2025 On 02-November-23			Bond Future	174.00	173.9130	173.9984	173.9130	0.00
18/05/2023	2025 On 01-February-24			Bond Future	176.20	176.0313	176.1951	176.0313	0.00
18/05/2023	2025 On 02-May-24			Bond Future	180.26	180.0602	180.2599	180.0602	0.00
18/05/2023	2025 On 01-August-24			Bond Future	182.32	182.0427	182.3197	182.0427	0.00
18/05/2023	2029 On 03-August-23			Bond Future	123.55	123.7117	123.5467	123.7117	2,275.00
18/05/2023	2029 On 02-November-23			Bond Future	124.99	125.1048	124.9940	125.1048	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
18/05/2023	2029 On 01-February-24			Bond Future	127.88	127.9345	127.8761	127.9345	0.00
18/05/2023	2029 On 02-May-24			Bond Future	129.44	129.4782	129.4419	129.4782	0.00
18/05/2023	2029 On 01-August-24			Bond Future	132.26	132.2438	132.2591	132.2438	0.00
18/05/2023	2030 On 03-August-23			Bond Future	11.25	85.9357	11.2528	85.9357	101,705.00
18/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1702	2	1702	2	0.00
18/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5462	6	5462	6	0.00
18/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	264	0	264	0	1,012.00
18/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	476	1	476	1	350.00
18/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1654	2	1654	2	0.00
18/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6503	7	6503	7	0.00
18/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1678	2	1678	2	0.00
18/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1266	1	1266	1	0.00
18/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	139	0	139	0	350.00
18/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1299	1	1299	1	0.00
18/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2982	3	2982	3	0.00
18/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	218	0	218	0	1,012.00
18/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3837	3	3837	3	0.00
18/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1282	1	1282	1	0.00
18/05/2023	2030 On 02-November-23			Bond Future	11.36	87.8182	11.3616	87.8182	116.00
18/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2648	3	2648	3	0.00
18/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	377	0	377	0	500.00
18/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1212	1	1212	1	0.00
18/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1198	1	1198	1	0.00
18/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2330	2	2330	2	0.00
18/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	471	0	471	0	800.00
18/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	709	1	709	1	500.00
18/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1183	1	1183	1	0.00
18/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	251	0	251	0	800.00
18/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7738	7	7738	7	0.00
18/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3446	3	3446	3	0.00
18/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5789	5	5789	5	0.00
18/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	2060	2	2060	2	500.00
18/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3420	3	3420	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
18/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3393	3	3393	3	0.00
18/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4671	4	4671	4	0.00
18/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6469	6	6469	6	0.00
18/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1827	1	1827	1	800.00
18/05/2023	2030 On 01-February-24			Bond Future	11.47	85.7787	11.4723	85.7787	0.00
18/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3281	3	3281	3	0.00
18/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3541	4	3541	4	0.00
18/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4132	4	4132	4	0.00
18/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2418	2	2418	2	0.00
18/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2438	2	2438	2	0.00
18/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	966	1	966	1	500.00
18/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2339	2	2339	2	0.00
18/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	417	0	417	0	400.00
18/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	581	1	581	1	500.00
18/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	695	1	695	1	400.00
18/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2458	2	2458	2	0.00
18/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1776	2	1776	2	0.00
18/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	605	1	605	1	1,360.00
18/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	759	1	759	1	200.00
18/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5989	6	5989	6	0.00
18/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	8129	8	8129	8	0.00
18/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6936	6	6936	6	0.00
18/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6792	6	6792	6	0.00
18/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2852	2	2852	2	0.00
18/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	2069	2	2069	2	500.00
18/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1764	1	1764	1	400.00
18/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6298	6	6298	6	0.00
18/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2965	3	2965	3	1,360.00
18/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5251	5	5251	5	0.00
18/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3614	3	3614	3	200.00
18/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2870	2	2870	2	0.00
18/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2889	2	2889	2	0.00
18/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2224	2	2224	2	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
18/05/2023	2030 On 02-May-24			Bond Future	11.60	87.7228	11.5969	87.7228	0.00
18/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3470	4	3470	4	0.00
18/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	514	1	514	1	0.00
18/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	722	1	722	1	1,000.00
18/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4536	5	4536	5	0.00
18/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1390	2	1390	2	1,080.00
18/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	427	0	427	0	1,000.00
18/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	508	1	508	1	0.00
18/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	503	1	503	1	0.00
18/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7476	7	7476	7	0.00
18/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7441	7	7441	7	0.00
18/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	8018	8	8018	8	0.00
18/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4338	4	4338	4	0.00
18/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1688	2	1688	2	1,080.00
18/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	6275	6	6275	6	0.00
18/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7405	7	7405	7	0.00
18/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2208	2	2208	2	1,000.00
18/05/2023	2030 On 01-August-24			Bond Future	11.77	85.5680	11.7681	85.5680	0.00
18/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1015	1	1015	1	0.00
18/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1007	1	1007	1	0.00
18/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	999	1	999	1	0.00
18/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	6188	6	6188	6	0.00
18/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	6158	6	6158	6	0.00
18/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	6128	6	6128	6	0.00
18/05/2023	2032 On 03-August-23			Bond Future	11.91	83.9690	11.9136	83.9690	118,341.00
18/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	748	1	748	1	0.00
18/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1337	1	1337	1	0.00
18/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1315	1	1315	1	0.00
18/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
18/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	28	0	28	0	7,500.00
18/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1360	1	1360	1	0.00
18/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1668	2	1668	2	5,000.00
18/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	916	1	916	1	0.00

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18/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2612	2	2612	2	7,500.00
18/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1731	1	1731	1	0.00
18/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	2024	2	2024	2	0.00
18/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7924	7	7924	7	0.00
18/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11639	11	11639	11	0.00
18/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	2073	2	2073	2	0.00
18/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	2048	2	2048	2	0.00
18/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2919	2	2919	2	7,500.00
18/05/2023	2032 On 02-November-23			Bond Future	12.04	81.6454	12.0371	81.6454	64,900.00
18/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3151	3	3151	3	0.00
18/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	878	1	878	1	500.00
18/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1043	1	1043	1	0.00
18/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1056	1	1056	1	0.00
18/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1070	1	1070	1	0.00
18/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	457	0	457	0	500.00
18/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2263	2	2263	2	0.00
18/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2883	3	2883	3	0.00
18/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	5288	5	5288	5	0.00
18/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	7324	7	7324	7	0.00
18/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4761	4	4761	4	0.00
18/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4795	4	4795	4	0.00
18/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4829	4	4829	4	0.00
18/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	2157	2	2157	2	500.00
18/05/2023	2032 On 01-February-24			Bond Future	12.16	83.4737	12.1595	83.4737	0.00
18/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2482	2	2482	2	0.00
18/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	864	1	864	1	1,200.00
18/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4365	4	4365	4	0.00
18/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4040	4	4040	4	0.00
18/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4671	5	4671	5	0.00
18/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2440	2	2440	2	0.00
18/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2461	2	2461	2	0.00
18/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	882	1	882	1	200.00
18/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1205	1	1205	1	500.00

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18/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2276	2	2276	2	0.00
18/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	383	0	383	0	1,200.00
18/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	726	1	726	1	500.00
18/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10601	10	10601	10	0.00
18/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	4102	4	4102	4	200.00
18/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	6090	6	6090	6	0.00
18/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3881	3	3881	3	0.00
18/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3905	3	3905	3	0.00
18/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2216	2	2216	2	500.00
18/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2375	2	2375	2	1,200.00
18/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	7334	7	7334	7	0.00
18/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3857	3	3857	3	0.00
18/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	7254	7	7254	7	0.00
18/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	8028	7	8028	7	0.00
18/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2562	2	2562	2	200.00
18/05/2023	2032 On 02-May-24			Bond Future	12.29	81.2026	12.2907	81.2026	0.00
18/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	5963	6	5963	6	0.00
18/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1024	1	1024	1	500.00
18/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1327	2	1327	2	1,550.00
18/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	610	1	610	1	500.00
18/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	578	1	578	1	0.00
18/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	584	1	584	1	0.00
18/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4661	5	4661	5	0.00
18/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5460	6	5460	6	0.00
18/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	813	1	813	1	1,000.00
18/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	591	1	591	1	0.00
18/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	472	1	472	1	1,000.00
18/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	652	1	652	1	1,550.00
18/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	8110	8	8110	8	0.00
18/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	9341	9	9341	9	0.00
18/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8484	8	8484	8	0.00
18/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	7268	7	7268	7	0.00
18/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1764	2	1764	2	500.00

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18/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8526	8	8526	8	0.00
18/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8568	8	8568	8	0.00
18/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	8358	8	8358	8	0.00
18/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5497	5	5497	5	0.00
18/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6396	6	6396	6	0.00
18/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1585	2	1585	2	1,550.00
18/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2103	2	2103	2	1,000.00
18/05/2023	2032 On 01-August-24			Bond Future	12.46	82.9133	12.4567	82.9133	0.00
18/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1241	1	1241	1	0.00
18/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1251	1	1251	1	0.00
18/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1261	1	1261	1	0.00
18/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6967	7	6967	7	0.00
18/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	7003	7	7003	7	0.00
18/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	7038	7	7038	7	0.00
18/05/2023	2033 On 03-August-23			Bond Future	115.87	116.3303	115.8677	116.3303	7,455.00
18/05/2023	2033 On 02-November-23			Bond Future	117.05	117.4668	117.0482	117.4668	0.00
18/05/2023	2033 On 01-February-24			Bond Future	119.75	120.1238	119.7470	120.1238	0.00
18/05/2023	2033 On 02-May-24			Bond Future	121.03	121.3925	121.0290	121.3925	0.00
18/05/2023	2033 On 01-August-24			Bond Future	123.66	123.9856	123.6632	123.9856	0.00
18/05/2023	2037 On 03-August-23			Bond Future	12.61	74.2638	12.6094	74.2638	132,465.00
18/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	4	0	4	0	1,800.00
18/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	939	1	939	1	0.00
18/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	53	0	53	0	1,800.00
18/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	904	1	904	1	0.00
18/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	922	1	922	1	0.00
18/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3435	3	3435	3	0.00
18/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3471	3	3471	3	0.00
18/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9013	9	9013	9	0.00
18/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3399	3	3399	3	0.00
18/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13363	13	13363	13	0.00
18/05/2023	2037 On 02-November-23			Bond Future	12.73	75.8907	12.7308	75.8907	0.00
18/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	718	1	718	1	0.00
18/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	708	1	708	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
18/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	728	1	728	1	0.00
18/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7022	7	7022	7	0.00
18/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	6975	7	6975	7	0.00
18/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	6928	6	6928	6	0.00
18/05/2023	2037 On 01-February-24			Bond Future	12.85	73.3337	12.8545	73.3337	0.00
18/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2326	2	2326	2	0.00
18/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2304	2	2304	2	0.00
18/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2347	2	2347	2	0.00
18/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5010	5	5010	5	0.00
18/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5072	5	5072	5	0.00
18/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5041	5	5041	5	0.00
18/05/2023	2037 On 02-May-24			Bond Future	12.99	74.9958	12.9858	74.9958	0.00
18/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	922	1	922	1	0.00
18/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	931	1	931	1	0.00
18/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	941	1	941	1	0.00
18/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9100	9	9100	9	0.00
18/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9053	9	9053	9	0.00
18/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9006	9	9006	9	0.00
18/05/2023	2037 On 01-August-24			Bond Future	13.15	72.3208	13.1478	72.3208	0.00
18/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1911	2	1911	2	0.00
18/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1895	2	1895	2	0.00
18/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1878	2	1878	2	0.00
18/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7183	7	7183	7	0.00
18/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7146	7	7146	7	0.00
18/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7110	7	7110	7	0.00
18/05/2023	2038 On 03-August-23			Bond Future	125.60	124.3725	125.6008	124.3725	3,369.00
18/05/2023	2038 On 02-November-23			Bond Future	128.44	127.1262	128.4409	127.1262	1,343.00
18/05/2023	2038 On 01-February-24			Bond Future	129.36	127.9594	129.3604	127.9594	0.00
18/05/2023	2038 On 02-May-24			Bond Future	132.34	130.8880	132.3445	130.8880	0.00
18/05/2023	2038 On 01-August-24			Bond Future	133.13	131.5856	133.1269	131.5856	0.00
18/05/2023	2040 On 03-August-23			Bond Future	12.72	75.1653	12.7173	75.1653	133,487.00
18/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	910	1	910	1	0.00
18/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	928	1	928	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
18/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	946	1	946	1	0.00
18/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3668	3	3668	3	0.00
18/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3707	3	3707	3	0.00
18/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3747	3	3747	3	0.00
18/05/2023	2040 On 02-November-23			Bond Future	12.84	76.8120	12.8364	76.8120	104.00
18/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	701	1	701	1	0.00
18/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	681	1	681	1	0.00
18/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	691	1	691	1	0.00
18/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7805	7	7805	7	0.00
18/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	7909	7	7909	7	0.00
18/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7857	7	7857	7	0.00
18/05/2023	2040 On 01-February-24			Bond Future	12.96	74.0254	12.9578	74.0254	18.00
18/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2297	2	2297	2	0.00
18/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2255	2	2255	2	0.00
18/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2276	2	2276	2	0.00
18/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5640	5	5640	5	0.00
18/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5676	5	5676	5	0.00
18/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5605	5	5605	5	0.00
18/05/2023	2040 On 02-May-24			Bond Future	13.09	75.7030	13.0859	75.7030	0.00
18/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1113	1	1113	1	0.00
18/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1102	1	1102	1	0.00
18/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1091	1	1091	1	0.00
18/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9357	9	9357	9	0.00
18/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9457	9	9457	9	0.00
18/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9407	9	9407	9	0.00
18/05/2023	2040 On 01-August-24			Bond Future	13.24	72.7923	13.2431	72.7923	0.00
18/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2252	2	2252	2	0.00
18/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2271	2	2271	2	0.00
18/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2290	2	2290	2	0.00
18/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7103	7	7103	7	0.00
18/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7140	7	7140	7	0.00
18/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7177	7	7177	7	0.00
18/05/2023	2044 On 03-August-23			Bond Future	12.76	71.6103	12.7632	71.6103	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
18/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	295	0	295	0	4,553.00
18/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	788	1	788	1	0.00
18/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1439	1	1439	1	0.00
18/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	548	1	548	1	0.00
18/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	757	1	757	1	0.00
18/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	772	1	772	1	0.00
18/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4178	4	4178	4	0.00
18/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4221	4	4221	4	0.00
18/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4903	5	4903	5	4,754.00
18/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2892	3	2892	3	9,106.00
18/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4135	4	4135	4	0.00
18/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6175	6	6175	6	3,076.00
18/05/2023	2044 On 02-November-23			Bond Future	12.88	73.1791	12.8781	73.1791	0.00
18/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	625	1	625	1	0.00
18/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	634	1	634	1	0.00
18/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	643	1	643	1	0.00
18/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8266	8	8266	8	0.00
18/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8320	8	8320	8	0.00
18/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8375	8	8375	8	0.00
18/05/2023	2044 On 01-February-24			Bond Future	12.99	70.4363	12.9950	70.4363	0.00
18/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2098	2	2098	2	0.00
18/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2118	2	2118	2	0.00
18/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2138	2	2138	2	0.00
18/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6019	6	6019	6	0.00
18/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6056	6	6056	6	0.00
18/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6094	6	6094	6	0.00
18/05/2023	2044 On 02-May-24			Bond Future	13.12	72.0326	13.1179	72.0326	0.00
18/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1333	1	1333	1	0.00
18/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1345	1	1345	1	0.00
18/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1358	1	1358	1	0.00
18/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9592	9	9592	9	0.00
18/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9642	9	9642	9	0.00
18/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9693	9	9693	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2023	2044 On 01-August-24			Bond Future	13.27	69.1695	13.2681	69.1695	0.00
18/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2406	2	2406	2	0.00
18/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2369	2	2369	2	0.00
18/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2388	2	2388	2	0.00
18/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7669	7	7669	7	0.00
18/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7708	7	7708	7	0.00
18/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7631	7	7631	7	0.00
18/05/2023	2046 On 03-August-23			Bond Future	110.33	111.0753	110.3315	111.0753	12,981.00
18/05/2023	2046 On 02-November-23			Bond Future	110.71	111.4198	110.7109	111.4198	4,231.00
18/05/2023	2046 On 01-February-24			Bond Future	113.26	113.9400	113.2638	113.9400	0.00
18/05/2023	2046 On 02-May-24			Bond Future	113.70	114.3722	113.7013	114.3722	0.00
18/05/2023	2046 On 01-August-24			Bond Future	116.17	116.8132	116.1739	116.8132	0.00
18/05/2023	2050 On 03-August-23			Bond Future	110.12	110.0852	110.1202	110.0852	10,929.00
18/05/2023	2050 On 02-November-23			Bond Future	112.61	112.5227	112.6101	112.5227	3,146.00
18/05/2023	2050 On 01-February-24			Bond Future	112.93	112.7939	112.9327	112.7939	0.00
18/05/2023	2050 On 02-May-24			Bond Future	115.54	115.3754	115.5378	115.3754	0.00
18/05/2023	2050 On 01-August-24			Bond Future	115.72	115.5030	115.7156	115.5030	0.00
18/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	AL37 On 03-August-23			Index Future	858.59	862.7190	858.5860	862.7190	0.00
18/05/2023	AL37 On 02-November-23			Index Future	877.79	881.6110	877.7910	881.6110	0.00
18/05/2023	AL37 On 01-February-24			Index Future	897.83	901.3490	897.8290	901.3490	0.00
18/05/2023	AL37 On 02-May-24			Index Future	918.35	921.7820	918.3490	921.7820	0.00
18/05/2023	AL37 On 01-August-24			Index Future	938.16	941.2990	938.1640	941.2990	0.00
18/05/2023	AL7T On 03-August-23			Index Future	970.21	975.8020	970.2060	975.8020	0.00
18/05/2023	AL7T On 02-November-23			Index Future	991.91	997.1710	991.9080	997.1710	0.00
18/05/2023	AL7T On 01-February-24			Index Future	1014.55	1019.4960	1014.5510	1019.4960	0.00
18/05/2023	AL7T On 02-May-24			Index Future	1037.74	1042.6080	1037.7380	1042.6080	0.00
18/05/2023	AL7T On 01-August-24			Index Future	1060.13	1064.6820	1060.1290	1064.6820	0.00
18/05/2023	ALBI On 03-August-23			Index Future	853.72	858.0790	853.7210	858.0790	101.00
18/05/2023	ALBI On 02-November-23			Index Future	872.82	876.8700	872.8180	876.8700	0.00
18/05/2023	ALBI On 01-February-24			Index Future	892.74	896.5020	892.7420	896.5020	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
18/05/2023	ALBI On 02-May-24			Index Future	913.15	916.8250	913.1450	916.8250	0.00
18/05/2023	ALBI On 01-August-24			Index Future	932.85	936.2370	932.8480	936.2370	0.00
18/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2023	ES33 On 03-August-23			Bond Future	13.12	72.3256	13.1239	72.3256	350.00
18/05/2023	ES33 On 02-November-23			Bond Future	13.28	70.1288	13.2815	70.1288	0.00
18/05/2023	ES33 On 01-February-24			Bond Future	13.44	71.7152	13.4439	71.7152	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
18/05/2023	ES33 On 02-May-24			Bond Future	13.61	69.5562	13.6118	69.5562	0.00
18/05/2023	ES33 On 01-August-24			Bond Future	13.81	71.0361	13.8118	71.0361	0.00
18/05/2023	ES42 On 03-August-23			Bond Future	13.47	69.0131	13.4740	69.0131	4,000.00
18/05/2023	ES42 On 02-November-23			Bond Future	13.62	66.2777	13.6210	66.2777	0.00
18/05/2023	ES42 On 01-February-24			Bond Future	13.76	67.7771	13.7645	67.7771	0.00
18/05/2023	ES42 On 02-May-24			Bond Future	13.92	65.0652	13.9180	65.0652	0.00
18/05/2023	ES42 On 01-August-24			Bond Future	14.10	66.4464	14.0951	66.4464	0.00
18/05/2023	GOVI On 03-August-23			GOVI	841.31	845.6380	841.3080	845.6380	836.00
18/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	40780	8	40780	8	0.00
18/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	40980	8	40980	8	0.00
18/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	40880	8	40880	8	0.00
18/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-November-23			GOVI	860.13	864.1570	860.1270	864.1570	0.00
18/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	256830	22	256830	22	0.00
18/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	256930	22	256930	22	0.00
18/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	256730	22	256730	22	0.00
18/05/2023	GOVI On 01-February-24			GOVI	879.76	883.5040	879.7620	883.5040	0.00
18/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	4	0	4	0.00
18/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	4	0	4	0.00
18/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	4	0	4	0.00
18/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	2380	0	2380	0	0.00
18/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	2280	0	2280	0	0.00
18/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	2180	0	2180	0	0.00
18/05/2023	GOVI On 02-May-24			GOVI	899.87	903.5330	899.8690	903.5330	0.00
18/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	511010	47	511010	47	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
18/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	511110	47	511110	47	0.00
18/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	511210	47	511210	47	0.00
18/05/2023	GOVI On 01-August-24			GOVI	919.29	922.6630	919.2850	922.6630	0.00
18/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
18/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	241050	21	241050	21	0.00
18/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	240950	21	240950	21	0.00
18/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	240850	21	240850	21	0.00
18/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2023	IGOV On 03-August-23			Index Future	324.88	324.8630	324.8810	324.8630	638.00
18/05/2023	IGOV On 02-November-23			Index Future	332.23	332.0550	332.2260	332.0550	16.00
18/05/2023	IGOV On 01-February-24			Index Future	339.89	339.5660	339.8860	339.5660	0.00
18/05/2023	IGOV On 02-May-24			Index Future	347.73	347.3380	347.7290	347.3380	0.00
18/05/2023	IGOV On 01-August-24			Index Future	355.30	354.7650	355.3040	354.7650	0.00
18/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.62	91.3950	8.6200	91.3950	0.00
18/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.74	91.2900	8.7400	91.2900	0.00
18/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.99	91.0500	8.9900	91.0500	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
18/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.07	90.9950	9.0700	90.9950	0.00
18/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.17	90.9400	9.1650	90.9400	0.00
18/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.19	91.1050	9.1850	91.1050	0.00
18/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.23	90.9200	9.2250	90.9200	0.00
18/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.20	90.9700	9.2000	90.9700	0.00
18/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.07	91.0500	9.0650	91.0500	0.00
18/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.91	91.2150	8.9100	91.2150	0.00
18/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.83	91.3800	8.8300	91.3800	0.00
18/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.76	91.3650	8.7600	91.3650	0.00
18/05/2023	R035 On 03-August-23			Bond Future	12.31	83.4281	12.3114	83.4281	55,594.00
18/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	758	1	758	1	0.00
18/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1194	1	1194	1	0.00
18/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	1174	1	1174	1	0.00
18/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1215	1	1215	1	0.00
18/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2842	2	2842	2	0.00
18/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	2907	2	2907	2	0.00
18/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2875	2	2875	2	0.00
18/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3726	3	3726	3	4,870.00
18/05/2023	R035 On 02-November-23			Bond Future	12.44	80.7455	12.4365	80.7455	104,851.00
18/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	901	1	901	1	0.00
18/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	256	0	256	0	400.00
18/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	4192	4	4192	4	0.00
18/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	875	1	875	1	0.00
18/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	888	1	888	1	0.00
18/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	567	1	567	1	400.00
18/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6273	6	6273	6	0.00
18/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6315	6	6315	6	0.00
18/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2141	2	2141	2	400.00
18/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10249	10	10249	10	0.00
18/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7640	7	7640	7	0.00
18/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6231	6	6231	6	0.00
18/05/2023	R035 On 01-February-24			Bond Future	12.56	82.5536	12.5648	82.5536	0.00
18/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	6277	6	6277	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
18/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2605	3	2605	3	0.00
18/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2651	3	2651	3	0.00
18/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	898	1	898	1	400.00
18/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2628	3	2628	3	0.00
18/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	501	0	501	0	400.00
18/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11040	11	11040	11	0.00
18/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8547	8	8547	8	0.00
18/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4517	4	4517	4	0.00
18/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4545	4	4545	4	0.00
18/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4489	4	4489	4	0.00
18/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2013	2	2013	2	400.00
18/05/2023	R035 On 02-May-24			Bond Future	12.69	79.9108	12.6898	79.9108	0.00
18/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	968	1	968	1	0.00
18/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	948	1	948	1	0.00
18/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	958	1	958	1	0.00
18/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	8706	8	8706	8	0.00
18/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	8752	8	8752	8	0.00
18/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8661	8	8661	8	0.00
18/05/2023	R035 On 01-August-24			Bond Future	12.84	81.5947	12.8431	81.5947	0.00
18/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1832	2	1832	2	0.00
18/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1864	2	1864	2	0.00
18/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1848	2	1848	2	0.00
18/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7046	7	7046	7	0.00
18/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7082	7	7082	7	0.00
18/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7010	7	7010	7	0.00
18/05/2023	R186 On 03-August-23			Bond Future	10.03	103.1775	10.0257	103.1775	82,550.00
18/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	642	1	642	1	0.00
18/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	665	1	665	1	0.00
18/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	653	1	653	1	0.00
18/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1465	1	1465	1	0.00
18/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1482	1	1482	1	0.00
18/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1448	1	1448	1	0.00
18/05/2023	R186 On 02-November-23			Bond Future	10.11	105.4373	10.1130	105.4373	13,885.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	1909	2	1909	2	0.00
18/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	617	1	617	1	0.00
18/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	624	1	624	1	0.00
18/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	632	1	632	1	0.00
18/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	457	0	457	0	1,715.00
18/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2536	2	2536	2	0.00
18/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2555	2	2555	2	0.00
18/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2574	2	2574	2	0.00
18/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	1103	1	1103	1	1,715.00
18/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	3039	3	3039	3	0.00
18/05/2023	R186 On 01-February-24			Bond Future	10.20	102.4876	10.1965	102.4876	0.00
18/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	891	1	891	1	0.00
18/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	881	1	881	1	0.00
18/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	872	1	872	1	0.00
18/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2566	2	2566	2	0.00
18/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2597	2	2597	2	0.00
18/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2581	2	2581	2	0.00
18/05/2023	R186 On 02-May-24			Bond Future	10.30	104.8105	10.2955	104.8105	0.00
18/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	200	0	200	0	0.00
18/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	198	0	198	0	0.00
18/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	203	0	203	0	0.00
18/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5535	5	5535	5	0.00
18/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5579	5	5579	5	0.00
18/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5557	5	5557	5	0.00
18/05/2023	R186 On 01-August-24			Bond Future	10.48	101.7131	10.4830	101.7131	0.00
18/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	425	0	425	0	0.00
18/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	421	0	421	0	0.00
18/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	418	0	418	0	0.00
18/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	4182	4	4182	4	0.00
18/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	4217	4	4217	4	0.00
18/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	4200	4	4200	4	0.00
18/05/2023	R197 On 03-August-23			Bond Future	334.33	334.2485	334.3270	334.2485	49.00
18/05/2023	R197 On 02-November-23			Bond Future	341.89	341.6487	341.8862	341.6487	0.00

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18/05/2023	R202 On	03-August-23			Bond Future	247.13	247.0555	247.1325	247.0555	5,388.00
18/05/2023	R202 On	02-November-23			Bond Future	252.72	252.5252	252.7201	252.5252	0.00
18/05/2023	R202 On	01-February-24			Bond Future	253.52	253.2121	253.5215	253.2121	0.00
18/05/2023	R202 On	02-May-24			Bond Future	259.37	259.0073	259.3698	259.0073	0.00
18/05/2023	R202 On	01-August-24			Bond Future	259.85	259.3755	259.8500	259.3755	0.00
18/05/2023	R209 On	03-August-23			Bond Future	12.34	64.1041	12.3359	64.1041	12,261.00
18/05/2023	R209 On	03-August-23	10.75	Call	Bond Future	45	0	45	0	7,000.00
18/05/2023	R209 On	03-August-23	11.95	Call	Bond Future	929	1	929	1	0.00
18/05/2023	R209 On	03-August-23	11.25	Call	Bond Future	186	0	186	0	7,000.00
18/05/2023	R209 On	03-August-23	10.00	Call	Bond Future	3	0	3	0	1,800.00
18/05/2023	R209 On	03-August-23	10.70	Call	Bond Future	38	0	38	0	1,800.00
18/05/2023	R209 On	03-August-23	11.93	Call	Bond Future	896	1	896	1	0.00
18/05/2023	R209 On	03-August-23	11.94	Call	Bond Future	912	1	912	1	0.00
18/05/2023	R209 On	03-August-23	12.00	Call	Bond Future	1015	1	1015	1	0.00
18/05/2023	R209 On	03-August-23	12.00	Put	Bond Future	2553	2	2553	2	1,750.00
18/05/2023	R209 On	03-August-23	11.25	Put	Bond Future	5356	5	5356	5	0.00
18/05/2023	R209 On	03-August-23	11.95	Put	Bond Future	2700	2	2700	2	0.00
18/05/2023	R209 On	03-August-23	10.00	Put	Bond Future	11901	12	11901	12	0.00
18/05/2023	R209 On	03-August-23	11.93	Put	Bond Future	2760	2	2760	2	0.00
18/05/2023	R209 On	03-August-23	11.94	Put	Bond Future	2730	2	2730	2	0.00
18/05/2023	R209 On	03-August-23	10.75	Put	Bond Future	7800	7	7800	7	0.00
18/05/2023	R209 On	03-August-23	10.70	Put	Bond Future	8060	8	8060	8	0.00
18/05/2023	R209 On	02-November-23			Bond Future	12.45	62.3545	12.4457	62.3545	2.00
18/05/2023	R209 On	02-November-23	11.35	Call	Bond Future	683	1	683	1	0.00
18/05/2023	R209 On	02-November-23	11.33	Call	Bond Future	662	1	662	1	0.00
18/05/2023	R209 On	02-November-23	11.34	Call	Bond Future	673	1	673	1	0.00
18/05/2023	R209 On	02-November-23	11.34	Put	Bond Future	5862	5	5862	5	0.00
18/05/2023	R209 On	02-November-23	11.33	Put	Bond Future	5901	5	5901	5	0.00
18/05/2023	R209 On	02-November-23	11.35	Put	Bond Future	5823	5	5823	5	0.00
18/05/2023	R209 On	01-February-24			Bond Future	12.55	63.7508	12.5535	63.7508	0.00
18/05/2023	R209 On	01-February-24	12.13	Call	Bond Future	2194	2	2194	2	0.00
18/05/2023	R209 On	01-February-24	12.12	Call	Bond Future	2174	2	2174	2	0.00
18/05/2023	R209 On	01-February-24	12.14	Call	Bond Future	2214	2	2214	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
18/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4059	4	4059	4	0.00
18/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4085	4	4085	4	0.00
18/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4111	4	4111	4	0.00
18/05/2023	R209 On 02-May-24			Bond Future	12.67	62.0420	12.6667	62.0420	0.00
18/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	839	1	839	1	0.00
18/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	830	1	830	1	0.00
18/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	822	1	822	1	0.00
18/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	7771	8	7771	8	0.00
18/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	7730	8	7730	8	0.00
18/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	7689	8	7689	8	0.00
18/05/2023	R209 On 01-August-24			Bond Future	12.80	63.3490	12.8047	63.3490	0.00
18/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1652	2	1652	2	0.00
18/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1637	2	1637	2	0.00
18/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1666	2	1666	2	0.00
18/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6136	6	6136	6	0.00
18/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6169	6	6169	6	0.00
18/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6201	6	6201	6	0.00
18/05/2023	R210 On 03-August-23			Bond Future	226.36	226.2913	226.3562	226.2913	421.00
18/05/2023	R210 On 02-November-23			Bond Future	228.27	228.0954	228.2676	228.0954	0.00
18/05/2023	R210 On 01-February-24			Bond Future	233.53	233.2547	233.5312	233.2547	0.00
18/05/2023	R210 On 02-May-24			Bond Future	235.62	235.2954	235.6209	235.2954	0.00
18/05/2023	R210 On 01-August-24			Bond Future	240.75	240.3197	240.7474	240.3197	0.00
18/05/2023	R213 On 03-August-23			Bond Future	11.68	80.4286	11.6789	80.4286	23,415.00
18/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1389	2	1389	2	0.00
18/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1411	2	1411	2	0.00
18/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1433	2	1433	2	0.00
18/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1657	1	1657	1	0.00
18/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1637	1	1637	1	0.00
18/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1677	1	1677	1	0.00
18/05/2023	R213 On 02-November-23			Bond Future	11.80	78.6331	11.8009	78.6331	5,603.00
18/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1096	1	1096	1	0.00
18/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1109	1	1109	1	0.00
18/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1122	1	1122	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
18/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3915	3	3915	3	0.00
18/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3944	4	3944	4	0.00
18/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3974	4	3974	4	0.00
18/05/2023	R213 On 01-February-24			Bond Future	11.93	80.3938	11.9268	80.3938	0.00
18/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2401	2	2401	2	0.00
18/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2361	2	2361	2	0.00
18/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2381	2	2381	2	0.00
18/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	3247	3	3247	3	0.00
18/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3267	3	3267	3	0.00
18/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	3226	3	3226	3	0.00
18/05/2023	R213 On 02-May-24			Bond Future	12.05	78.6557	12.0509	78.6557	0.00
18/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	541	1	541	1	0.00
18/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	547	1	547	1	0.00
18/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	553	1	553	1	0.00
18/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7708	7	7708	7	0.00
18/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7746	7	7746	7	0.00
18/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7783	7	7783	7	0.00
18/05/2023	R213 On 01-August-24			Bond Future	12.21	80.3148	12.2107	80.3148	0.00
18/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1127	1	1127	1	0.00
18/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1108	1	1108	1	0.00
18/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1117	1	1117	1	0.00
18/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6362	6	6362	6	0.00
18/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6394	6	6394	6	0.00
18/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6330	6	6330	6	0.00
18/05/2023	R214 On 03-August-23			Bond Future	12.59	60.4006	12.5938	60.4006	19,658.00
18/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	887	1	887	1	0.00
18/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	854	1	854	1	0.00
18/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	870	1	870	1	0.00
18/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2950	3	2950	3	0.00
18/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2982	3	2982	3	0.00
18/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2918	3	2918	3	0.00
18/05/2023	R214 On 02-November-23			Bond Future	12.70	58.4205	12.7043	58.4205	12.00
18/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	562	0	562	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
18/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	578	1	578	1	0.00
18/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	570	0	570	0	0.00
18/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6625	6	6625	6	0.00
18/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6669	6	6669	6	0.00
18/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6581	6	6581	6	0.00
18/05/2023	R214 On 01-February-24			Bond Future	12.82	59.7287	12.8166	59.7287	0.00
18/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1811	2	1811	2	0.00
18/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1828	2	1828	2	0.00
18/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1846	2	1846	2	0.00
18/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4877	5	4877	5	0.00
18/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4908	5	4908	5	0.00
18/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4939	5	4939	5	0.00
18/05/2023	R214 On 02-May-24			Bond Future	12.92	57.7765	12.9249	57.7765	0.00
18/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	983	1	983	1	0.00
18/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	964	1	964	1	0.00
18/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	974	1	974	1	0.00
18/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	7947	8	7947	8	0.00
18/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	7990	8	7990	8	0.00
18/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	7904	8	7904	8	0.00
18/05/2023	R214 On 01-August-24			Bond Future	13.05	58.9940	13.0549	58.9940	0.00
18/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1975	2	1975	2	0.00
18/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1991	2	1991	2	0.00
18/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2007	2	2007	2	0.00
18/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5983	6	5983	6	0.00
18/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6014	6	6014	6	0.00
18/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6046	6	6046	6	0.00
18/05/2023	R248 On 03-August-23			Bond Future	12.70	74.5827	12.6984	74.5827	240,263.00
18/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	771	1	771	1	0.00
18/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	787	1	787	1	0.00
18/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1154	1	1154	1	1,100.00
18/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3832	4	3832	4	0.00
18/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	399	0	399	0	1,100.00
18/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	804	1	804	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
18/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4186	4	4186	4	0.00
18/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5681	5	5681	5	0.00
18/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3413	3	3413	3	0.00
18/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4230	4	4230	4	0.00
18/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4274	4	4274	4	0.00
18/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1161	1	1161	1	1,100.00
18/05/2023	R248 On 02-November-23			Bond Future	12.81	71.7699	12.8142	71.7699	11,069.00
18/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	643	1	643	1	0.00
18/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	624	1	624	1	0.00
18/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	633	1	633	1	0.00
18/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8544	8	8544	8	0.00
18/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8657	8	8657	8	0.00
18/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8600	8	8600	8	0.00
18/05/2023	R248 On 01-February-24			Bond Future	12.93	73.3770	12.9321	73.3770	0.00
18/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2087	2	2087	2	0.00
18/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	2047	2	2047	2	0.00
18/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	2067	2	2067	2	0.00
18/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6475	6	6475	6	0.00
18/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6515	6	6515	6	0.00
18/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6436	6	6436	6	0.00
18/05/2023	R248 On 02-May-24			Bond Future	13.05	70.5898	13.0461	70.5898	13,000.00
18/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1310	1	1310	1	0.00
18/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1286	1	1286	1	0.00
18/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1298	1	1298	1	0.00
18/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10506	10	10506	10	0.00
18/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10613	10	10613	10	0.00
18/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10559	10	10559	10	0.00
18/05/2023	R248 On 01-August-24			Bond Future	13.18	72.0765	13.1826	72.0765	0.00
18/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2768	3	2768	3	0.00
18/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2727	2	2727	2	0.00
18/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2747	2	2747	2	0.00
18/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7526	7	7526	7	0.00
18/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7563	7	7563	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
18/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7488	7	7488	7	0.00