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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
22/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	2025 On 03-August-23			Bond Future	170.05	170.0852	170.0476	170.0852	6,305.00
22/05/2023	2025 On 02-November-23			Bond Future	173.89	173.9304	173.8915	173.9304	0.00
22/05/2023	2025 On 01-February-24			Bond Future	176.08	176.1210	176.0813	176.1210	0.00
22/05/2023	2025 On 02-May-24			Bond Future	180.14	180.1843	180.1438	180.1843	0.00
22/05/2023	2025 On 01-August-24			Bond Future	182.20	182.2381	182.1979	182.2381	0.00
22/05/2023	2029 On 03-August-23			Bond Future	123.38	123.4950	123.3765	123.4950	2,275.00
22/05/2023	2029 On 02-November-23			Bond Future	124.82	124.9400	124.8185	124.9400	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
22/05/2023	2029 On 01-February-24			Bond Future	127.70	127.8208	127.6964	127.8208	0.00
22/05/2023	2029 On 02-May-24			Bond Future	129.25	129.3817	129.2547	129.3817	0.00
22/05/2023	2029 On 01-August-24			Bond Future	132.07	132.1982	132.0690	132.1982	0.00
22/05/2023	2030 On 03-August-23			Bond Future	11.34	85.2153	11.3385	85.2153	103,751.00
22/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1476	2	1476	2	0.00
22/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5130	5	5130	5	0.00
22/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	196	0	196	0	1,012.00
22/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	371	0	371	0	350.00
22/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1431	2	1431	2	0.00
22/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6163	6	6163	6	0.00
22/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1454	2	1454	2	0.00
22/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1388	1	1388	1	0.00
22/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	147	0	147	0	350.00
22/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1425	1	1425	1	0.00
22/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	3226	3	3226	3	0.00
22/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	234	0	234	0	1,012.00
22/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	4118	4	4118	4	0.00
22/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1407	1	1407	1	0.00
22/05/2023	2030 On 02-November-23			Bond Future	11.45	87.1222	11.4520	87.1222	116.00
22/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2422	2	2422	2	0.00
22/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	316	0	316	0	500.00
22/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1068	1	1068	1	0.00
22/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1055	1	1055	1	0.00
22/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2119	2	2119	2	0.00
22/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	398	0	398	0	800.00
22/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	609	1	609	1	500.00
22/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1041	1	1041	1	0.00
22/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	207	0	207	0	800.00
22/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	8052	8	8052	8	0.00
22/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3662	4	3662	4	0.00
22/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	6073	6	6073	6	0.00
22/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	2205	2	2205	2	500.00
22/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3634	4	3634	4	0.00

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22/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3606	4	3606	4	0.00
22/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4929	5	4929	5	0.00
22/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6765	7	6765	7	0.00
22/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1958	2	1958	2	800.00
22/05/2023	2030 On 01-February-24			Bond Future	11.57	85.1051	11.5678	85.1051	0.00
22/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3053	3	3053	3	0.00
22/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3304	3	3304	3	0.00
22/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	3878	4	3878	4	0.00
22/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2223	2	2223	2	0.00
22/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2242	2	2242	2	0.00
22/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	858	1	858	1	500.00
22/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2148	2	2148	2	0.00
22/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	361	0	361	0	400.00
22/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	507	1	507	1	500.00
22/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	610	1	610	1	400.00
22/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2262	2	2262	2	0.00
22/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1614	2	1614	2	0.00
22/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	529	1	529	1	1,360.00
22/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	668	1	668	1	200.00
22/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	6264	6	6264	6	0.00
22/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	8439	8	8439	8	0.00
22/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	7229	7	7229	7	0.00
22/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	7082	7	7082	7	0.00
22/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	3021	3	3021	3	0.00
22/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	2198	2	2198	2	500.00
22/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1876	2	1876	2	400.00
22/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6579	7	6579	7	0.00
22/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	3139	3	3139	3	1,360.00
22/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5509	5	5509	5	0.00
22/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3817	4	3817	4	200.00
22/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	3041	3	3041	3	0.00
22/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	3060	3	3060	3	0.00
22/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2361	2	2361	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
22/05/2023	2030 On 02-May-24			Bond Future	11.70	87.0490	11.6979	87.0490	0.00
22/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3239	3	3239	3	0.00
22/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	637	1	637	1	1,000.00
22/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	449	0	449	0	0.00
22/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4274	4	4274	4	0.00
22/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1254	1	1254	1	1,080.00
22/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	371	0	371	0	1,000.00
22/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	444	0	444	0	0.00
22/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	439	0	439	0	0.00
22/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7786	8	7786	8	0.00
22/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7750	8	7750	8	0.00
22/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	8336	8	8336	8	0.00
22/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4577	5	4577	5	0.00
22/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1800	2	1800	2	1,080.00
22/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7714	8	7714	8	0.00
22/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	6564	7	6564	7	0.00
22/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2350	2	2350	2	1,000.00
22/05/2023	2030 On 01-August-24			Bond Future	11.87	84.9156	11.8749	84.9156	0.00
22/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	913	1	913	1	0.00
22/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	905	1	905	1	0.00
22/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	897	1	897	1	0.00
22/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	6468	6	6468	6	0.00
22/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	6437	6	6437	6	0.00
22/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	6407	6	6407	6	0.00
22/05/2023	2032 On 03-August-23			Bond Future	11.98	83.2549	11.9832	83.2549	119,137.00
22/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	621	1	621	1	0.00
22/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	1711	0	1711	0	5,000.00
22/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1138	1	1138	1	0.00
22/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1159	1	1159	1	0.00
22/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	1	0	1,500.00
22/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	18	0	18	0	7,500.00
22/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1179	1	1179	1	0.00
22/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1467	2	1467	2	5,000.00

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22/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	772	1	772	1	0.00
22/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2787	3	2787	3	7,500.00
22/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1849	2	1849	2	0.00
22/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	2163	2	2163	2	0.00
22/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	8234	8	8234	8	0.00
22/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11958	12	11958	12	0.00
22/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	2189	2	2189	2	0.00
22/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	2215	2	2215	2	0.00
22/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1634	0	1634	0	0.00
22/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	3111	3	3111	3	7,500.00
22/05/2023	2032 On 02-November-23			Bond Future	12.11	80.9538	12.1100	80.9538	64,900.00
22/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	2935	3	2935	3	0.00
22/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	941	1	941	1	0.00
22/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	776	1	776	1	500.00
22/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	929	1	929	1	0.00
22/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	954	1	954	1	0.00
22/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	394	0	394	0	500.00
22/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2080	2	2080	2	0.00
22/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	3027	3	3027	3	0.00
22/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	7588	8	7588	8	0.00
22/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	5514	5	5514	5	0.00
22/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4972	5	4972	5	0.00
22/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	5042	5	5042	5	0.00
22/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	5007	5	5007	5	0.00
22/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	2268	2	2268	2	500.00
22/05/2023	2032 On 01-February-24			Bond Future	12.24	82.8022	12.2359	82.8022	0.00
22/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2312	2	2312	2	0.00
22/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	779	1	779	1	1,200.00
22/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4137	4	4137	4	0.00
22/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4436	5	4436	5	0.00
22/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	3820	4	3820	4	0.00
22/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2114	2	2114	2	0.00
22/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2271	2	2271	2	0.00

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22/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2291	2	2291	2	0.00
22/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	795	1	795	1	200.00
22/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1097	1	1097	1	500.00
22/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	338	0	338	0	1,200.00
22/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	651	1	651	1	500.00
22/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10890	11	10890	11	0.00
22/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	6316	6	6316	6	0.00
22/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	4046	4	4046	4	0.00
22/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	4071	4	4071	4	0.00
22/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	4274	4	4274	4	200.00
22/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2315	2	2315	2	500.00
22/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2482	2	2482	2	1,200.00
22/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	7583	8	7583	8	0.00
22/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	7502	7	7502	7	0.00
22/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	8288	8	8288	8	0.00
22/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	4021	4	4021	4	0.00
22/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2677	3	2677	3	200.00
22/05/2023	2032 On 02-May-24			Bond Future	12.37	80.5304	12.3707	80.5304	0.00
22/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	5703	6	5703	6	0.00
22/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1213	1	1213	1	1,550.00
22/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	929	1	929	1	500.00
22/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	516	1	516	1	0.00
22/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	522	1	522	1	0.00
22/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	546	1	546	1	500.00
22/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4426	5	4426	5	0.00
22/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5209	5	5209	5	0.00
22/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	584	1	584	1	1,550.00
22/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	733	1	733	1	1,000.00
22/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	419	0	419	0	1,000.00
22/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	528	1	528	1	0.00
22/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8763	9	8763	9	0.00
22/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	9630	10	9630	10	0.00
22/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	7530	7	7530	7	0.00

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22/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	8384	8	8384	8	0.00
22/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1854	2	1854	2	500.00
22/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	8636	9	8636	9	0.00
22/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8806	9	8806	9	0.00
22/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8848	9	8848	9	0.00
22/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6643	7	6643	7	0.00
22/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5725	6	5725	6	0.00
22/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2210	2	2210	2	1,000.00
22/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1667	2	1667	2	1,550.00
22/05/2023	2032 On 01-August-24			Bond Future	12.54	82.2600	12.5405	82.2600	0.00
22/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1140	1	1140	1	0.00
22/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1149	1	1149	1	0.00
22/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1159	1	1159	1	0.00
22/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	7214	7	7214	7	0.00
22/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	7250	7	7250	7	0.00
22/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	7286	7	7286	7	0.00
22/05/2023	2033 On 03-August-23			Bond Future	115.70	115.7843	115.7011	115.7843	7,227.00
22/05/2023	2033 On 02-November-23			Bond Future	116.88	116.9623	116.8768	116.9623	0.00
22/05/2023	2033 On 01-February-24			Bond Future	119.57	119.6591	119.5715	119.6591	0.00
22/05/2023	2033 On 02-May-24			Bond Future	120.85	120.9353	120.8461	120.9353	0.00
22/05/2023	2033 On 01-August-24			Bond Future	123.48	123.5680	123.4773	123.5680	0.00
22/05/2023	2037 On 03-August-23			Bond Future	12.76	73.4206	12.7562	73.4206	131,506.00
22/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	1,800.00
22/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	28	0	28	0	1,800.00
22/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	684	1	684	1	0.00
22/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	656	1	656	1	0.00
22/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	670	1	670	1	0.00
22/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3928	4	3928	4	0.00
22/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3967	4	3967	4	0.00
22/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3888	4	3888	4	0.00
22/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9733	9	9733	9	0.00
22/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	14105	14	14105	14	0.00
22/05/2023	2037 On 02-November-23			Bond Future	12.88	75.0637	12.8834	75.0637	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
22/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	558	1	558	1	0.00
22/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	550	1	550	1	0.00
22/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	566	1	566	1	0.00
22/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7626	7	7626	7	0.00
22/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7577	7	7577	7	0.00
22/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7529	7	7529	7	0.00
22/05/2023	2037 On 01-February-24			Bond Future	13.01	72.5210	13.0134	72.5210	0.00
22/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2001	2	2001	2	0.00
22/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	1981	2	1981	2	0.00
22/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2021	2	2021	2	0.00
22/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5463	5	5463	5	0.00
22/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5528	5	5528	5	0.00
22/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5495	5	5495	5	0.00
22/05/2023	2037 On 02-May-24			Bond Future	13.15	74.1773	13.1512	74.1773	0.00
22/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	759	1	759	1	0.00
22/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	767	1	767	1	0.00
22/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	775	1	775	1	0.00
22/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9735	9	9735	9	0.00
22/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9686	9	9686	9	0.00
22/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9638	9	9638	9	0.00
22/05/2023	2037 On 01-August-24			Bond Future	13.32	71.5153	13.3202	71.5153	0.00
22/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1644	2	1644	2	0.00
22/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1629	2	1629	2	0.00
22/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1614	2	1614	2	0.00
22/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7732	8	7732	8	0.00
22/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7694	7	7694	7	0.00
22/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7656	7	7656	7	0.00
22/05/2023	2038 On 03-August-23			Bond Future	124.60	124.5781	124.5964	124.5781	3,022.00
22/05/2023	2038 On 02-November-23			Bond Future	127.41	127.3947	127.4130	127.3947	1,656.00
22/05/2023	2038 On 01-February-24			Bond Future	128.30	128.2850	128.3037	128.2850	0.00
22/05/2023	2038 On 02-May-24			Bond Future	131.26	131.2444	131.2638	131.2444	0.00
22/05/2023	2038 On 01-August-24			Bond Future	132.02	131.9977	132.0186	131.9977	0.00
22/05/2023	2040 On 03-August-23			Bond Future	12.85	74.3260	12.8537	74.3260	132,681.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	668	1	668	1	0.00
22/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	682	1	682	1	0.00
22/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	697	1	697	1	0.00
22/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	4154	4	4154	4	0.00
22/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	4197	4	4197	4	0.00
22/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	4240	4	4240	4	0.00
22/05/2023	2040 On 02-November-23			Bond Future	12.98	75.9894	12.9783	75.9894	113.00
22/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	551	1	551	1	0.00
22/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	535	1	535	1	0.00
22/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	543	1	543	1	0.00
22/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	8407	8	8407	8	0.00
22/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8514	8	8514	8	0.00
22/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	8461	8	8461	8	0.00
22/05/2023	2040 On 01-February-24			Bond Future	13.11	73.2175	13.1054	73.2175	28.00
22/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	1987	2	1987	2	0.00
22/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	1949	2	1949	2	0.00
22/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	1968	2	1968	2	0.00
22/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	6102	6	6102	6	0.00
22/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	6139	6	6139	6	0.00
22/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	6065	6	6065	6	0.00
22/05/2023	2040 On 02-May-24			Bond Future	13.24	74.8895	13.2394	74.8895	0.00
22/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	935	1	935	1	0.00
22/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	925	1	925	1	0.00
22/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	916	1	916	1	0.00
22/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9965	10	9965	10	0.00
22/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	10069	10	10069	10	0.00
22/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	10017	10	10017	10	0.00
22/05/2023	2040 On 01-August-24			Bond Future	13.40	71.9922	13.4030	71.9922	0.00
22/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	1967	2	1967	2	0.00
22/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	1984	2	1984	2	0.00
22/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2001	2	2001	2	0.00
22/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7617	7	7617	7	0.00
22/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7656	7	7656	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
22/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7695	8	7695	8	0.00
22/05/2023	2044 On 03-August-23			Bond Future	12.88	70.7984	12.8842	70.7984	85,310.00
22/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	199	0	199	0	4,553.00
22/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1141	1	1141	1	0.00
22/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	588	1	588	1	0.00
22/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	394	0	394	0	0.00
22/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	563	1	563	1	0.00
22/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	575	1	575	1	0.00
22/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4632	4	4632	4	0.00
22/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4678	5	4678	5	0.00
22/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	5401	5	5401	5	4,754.00
22/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4586	4	4586	4	0.00
22/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3245	3	3245	3	9,106.00
22/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6731	7	6731	7	3,076.00
22/05/2023	2044 On 02-November-23			Bond Future	13.00	72.3828	13.0038	72.3828	0.00
22/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	500	1	500	1	0.00
22/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	508	1	508	1	0.00
22/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	516	1	516	1	0.00
22/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8805	9	8805	9	0.00
22/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8861	9	8861	9	0.00
22/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8917	9	8917	9	0.00
22/05/2023	2044 On 01-February-24			Bond Future	13.13	69.6539	13.1257	69.6539	0.00
22/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1836	2	1836	2	0.00
22/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1855	2	1855	2	0.00
22/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	1873	2	1873	2	0.00
22/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6435	6	6435	6	0.00
22/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6474	6	6474	6	0.00
22/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6514	6	6514	6	0.00
22/05/2023	2044 On 02-May-24			Bond Future	13.25	71.2444	13.2537	71.2444	0.00
22/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1157	1	1157	1	0.00
22/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1168	1	1168	1	0.00
22/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1179	1	1179	1	0.00
22/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	10110	10	10110	10	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
22/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	10162	10	10162	10	0.00
22/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	10213	10	10213	10	0.00
22/05/2023	2044 On 01-August-24			Bond Future	13.41	68.3939	13.4096	68.3939	0.00
22/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2146	2	2146	2	0.00
22/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2111	2	2111	2	0.00
22/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2129	2	2129	2	0.00
22/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	8122	8	8122	8	0.00
22/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	8162	8	8162	8	0.00
22/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	8082	8	8082	8	0.00
22/05/2023	2046 On 03-August-23			Bond Future	109.85	109.6612	109.8479	109.6612	12,882.00
22/05/2023	2046 On 02-November-23			Bond Future	110.21	110.0243	110.2147	110.0243	4,292.00
22/05/2023	2046 On 01-February-24			Bond Future	112.76	112.5612	112.7560	112.5612	0.00
22/05/2023	2046 On 02-May-24			Bond Future	113.18	112.9768	113.1766	112.9768	0.00
22/05/2023	2046 On 01-August-24			Bond Future	115.64	115.4341	115.6388	115.4341	0.00
22/05/2023	2050 On 03-August-23			Bond Future	109.39	109.5618	109.3873	109.5618	10,710.00
22/05/2023	2050 On 02-November-23			Bond Future	111.86	112.0389	111.8600	112.0389	3,146.00
22/05/2023	2050 On 01-February-24			Bond Future	112.16	112.3433	112.1604	112.3433	0.00
22/05/2023	2050 On 02-May-24			Bond Future	114.75	114.9348	114.7478	114.9348	0.00
22/05/2023	2050 On 01-August-24			Bond Future	114.90	115.0937	114.9035	115.0937	0.00
22/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	AL37 On 03-August-23			Index Future	857.11	856.8530	857.1120	856.8530	0.00
22/05/2023	AL37 On 02-November-23			Index Future	876.27	876.0170	876.2730	876.0170	0.00
22/05/2023	AL37 On 01-February-24			Index Future	896.27	896.0130	896.2730	896.0130	0.00
22/05/2023	AL37 On 02-May-24			Index Future	916.76	916.4920	916.7600	916.4920	0.00
22/05/2023	AL37 On 01-August-24			Index Future	936.56	936.2710	936.5560	936.2710	0.00
22/05/2023	AL7T On 03-August-23			Index Future	964.57	966.5380	964.5650	966.5380	0.00
22/05/2023	AL7T On 02-November-23			Index Future	986.13	988.1540	986.1280	988.1540	0.00
22/05/2023	AL7T On 01-February-24			Index Future	1008.64	1010.7110	1008.6350	1010.7110	0.00
22/05/2023	AL7T On 02-May-24			Index Future	1031.69	1033.8110	1031.6910	1033.8110	0.00
22/05/2023	AL7T On 01-August-24			Index Future	1053.97	1056.1220	1053.9690	1056.1220	0.00
22/05/2023	ALBI On 03-August-23			Index Future	848.74	850.2440	848.7360	850.2440	101.00

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22/05/2023	ALBI On 02-November-23			Index Future	867.71	869.2590	867.7090	869.2590	0.00
22/05/2023	ALBI On 01-February-24			Index Future	887.51	889.1020	887.5140	889.1020	0.00
22/05/2023	ALBI On 02-May-24			Index Future	907.80	909.4220	907.8010	909.4220	0.00
22/05/2023	ALBI On 01-August-24			Index Future	927.40	929.0490	927.4030	929.0490	0.00
22/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2023	ES33 On 03-August-23			Bond Future	13.28	71.5782	13.2756	71.5782	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2023	ES33 On 02-November-23			Bond Future	13.44	69.3974	13.4400	69.3974	0.00
22/05/2023	ES33 On 01-February-24			Bond Future	13.61	70.9978	13.6095	70.9978	0.00
22/05/2023	ES33 On 02-May-24			Bond Future	13.78	68.8346	13.7848	68.8346	0.00
22/05/2023	ES33 On 01-August-24			Bond Future	13.99	70.3273	13.9928	70.3273	0.00
22/05/2023	ES42 On 03-August-23			Bond Future	13.61	68.2910	13.6102	68.2910	4,000.00
22/05/2023	ES42 On 02-November-23			Bond Future	13.76	65.5712	13.7630	65.5712	0.00
22/05/2023	ES42 On 01-February-24			Bond Future	13.91	67.0836	13.9124	67.0836	0.00
22/05/2023	ES42 On 02-May-24			Bond Future	14.07	64.3677	14.0722	64.3677	0.00
22/05/2023	ES42 On 01-August-24			Bond Future	14.26	65.7604	14.2559	65.7604	0.00
22/05/2023	GOVI On 03-August-23			GOVI	836.41	837.8930	836.4090	837.8930	838.00
22/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	0	1	0	1	0.00
22/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	0	1	0	1	0.00
22/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	0	1	0	1	0.00
22/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	8110	0	8110	0	0.00
22/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	8010	0	8010	0	0.00
22/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	8210	0	8210	0	0.00
22/05/2023	GOVI On 02-November-23			GOVI	855.11	856.6320	855.1060	856.6320	0.00
22/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	307040	29	307040	29	0.00
22/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	307140	29	307140	29	0.00
22/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	306940	29	306940	29	0.00
22/05/2023	GOVI On 01-February-24			GOVI	874.62	876.1860	874.6230	876.1860	0.00
22/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	53770	4	53770	4	0.00
22/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	53670	4	53670	4	0.00
22/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	53570	4	53570	4	0.00
22/05/2023	GOVI On 02-May-24			GOVI	894.62	896.2120	894.6160	896.2120	0.00
22/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	563540	55	563540	55	0.00
22/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	563640	55	563640	55	0.00
22/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	563740	55	563740	55	0.00
22/05/2023	GOVI On 01-August-24			GOVI	913.93	915.5530	913.9340	915.5530	0.00
22/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
22/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	294560	28	294560	28	0.00
22/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	294460	28	294460	28	0.00
22/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	294360	28	294360	28	0.00
22/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2023	IGOV On 03-August-23			Index Future	324.15	323.9530	324.1520	323.9530	638.00
22/05/2023	IGOV On 02-November-23			Index Future	331.48	331.2760	331.4760	331.2760	16.00
22/05/2023	IGOV On 01-February-24			Index Future	339.12	338.9140	339.1180	338.9140	0.00
22/05/2023	IGOV On 02-May-24			Index Future	346.94	346.7340	346.9440	346.7340	0.00
22/05/2023	IGOV On 01-August-24			Index Future	354.51	354.2890	354.5090	354.2890	0.00
22/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.65	91.3600	8.6500	91.3600	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
22/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.79	91.2150	8.7900	91.2150	0.00
22/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	9.01	90.9700	9.0100	90.9700	0.00
22/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.18	90.9050	9.1750	90.9050	0.00
22/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.20	90.7800	9.2000	90.7800	0.00
22/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.24	90.7550	9.2400	90.7550	0.00
22/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.27	90.7150	9.2650	90.7150	0.00
22/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.26	90.7250	9.2600	90.7250	0.00
22/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.16	90.8600	9.1550	90.8600	0.00
22/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.96	91.0400	8.9600	91.0400	0.00
22/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.80	91.1100	8.8000	91.1100	0.00
22/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.81	91.2250	8.8100	91.2250	0.00
22/05/2023	R035 On 03-August-23			Bond Future	12.46	82.4979	12.4637	82.4979	55,448.00
22/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	531	1	531	1	0.00
22/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	866	1	866	1	0.00
22/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	883	1	883	1	0.00
22/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	900	1	900	1	0.00
22/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	3306	3	3306	3	0.00
22/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	3341	3	3341	3	0.00
22/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3377	3	3377	3	0.00
22/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	4277	4	4277	4	4,870.00
22/05/2023	R035 On 02-November-23			Bond Future	12.60	79.8322	12.5952	79.8322	106,261.00
22/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	705	1	705	1	0.00
22/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	184	0	184	0	400.00
22/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3675	4	3675	4	0.00
22/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	683	1	683	1	0.00
22/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	694	1	694	1	0.00
22/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	429	0	429	0	400.00
22/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6874	7	6874	7	0.00
22/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6919	7	6919	7	0.00
22/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2421	2	2421	2	400.00
22/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10973	11	10973	11	0.00
22/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	8298	8	8298	8	0.00
22/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6830	7	6830	7	0.00

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22/05/2023	R035 On 01-February-24			Bond Future	12.73	81.6550	12.7304	81.6550	0.00
22/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5695	6	5695	6	0.00
22/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2242	2	2242	2	0.00
22/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2284	2	2284	2	0.00
22/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	728	1	728	1	400.00
22/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2263	2	2263	2	0.00
22/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	394	0	394	0	400.00
22/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11748	11	11748	11	0.00
22/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	9191	9	9191	9	0.00
22/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4966	5	4966	5	0.00
22/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4997	5	4997	5	0.00
22/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4936	5	4936	5	0.00
22/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2246	2	2246	2	400.00
22/05/2023	R035 On 02-May-24			Bond Future	12.86	79.0055	12.8623	79.0055	0.00
22/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	791	1	791	1	0.00
22/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	775	1	775	1	0.00
22/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	783	1	783	1	0.00
22/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9364	9	9364	9	0.00
22/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9411	9	9411	9	0.00
22/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	9317	9	9317	9	0.00
22/05/2023	R035 On 01-August-24			Bond Future	13.02	80.7028	13.0231	80.7028	0.00
22/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1561	2	1561	2	0.00
22/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1590	2	1590	2	0.00
22/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1576	2	1576	2	0.00
22/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7624	7	7624	7	0.00
22/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7662	7	7662	7	0.00
22/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7587	7	7587	7	0.00
22/05/2023	R186 On 03-August-23			Bond Future	10.03	102.5480	10.0336	102.5480	82,550.00
22/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	609	1	609	1	0.00
22/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	631	1	631	1	0.00
22/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	620	1	620	1	0.00
22/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1454	2	1454	2	0.00
22/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1471	2	1471	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
22/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1437	2	1437	2	0.00
22/05/2023	R186 On 02-November-23			Bond Future	10.12	104.8420	10.1220	104.8420	13,885.00
22/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	1878	2	1878	2	0.00
22/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	603	1	603	1	0.00
22/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	596	1	596	1	0.00
22/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	611	1	611	1	0.00
22/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	439	0	439	0	1,715.00
22/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2538	3	2538	3	0.00
22/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2577	3	2577	3	0.00
22/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2558	3	2558	3	0.00
22/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	1096	1	1096	1	1,715.00
22/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	3045	3	3045	3	0.00
22/05/2023	R186 On 01-February-24			Bond Future	10.21	101.9239	10.2065	101.9239	0.00
22/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	871	1	871	1	0.00
22/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	862	1	862	1	0.00
22/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	852	1	852	1	0.00
22/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2571	3	2571	3	0.00
22/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2602	3	2602	3	0.00
22/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2586	3	2586	3	0.00
22/05/2023	R186 On 02-May-24			Bond Future	10.31	104.2522	10.3065	104.2522	0.00
22/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	193	0	193	0	0.00
22/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	191	0	191	0	0.00
22/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	196	0	196	0	0.00
22/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5553	6	5553	6	0.00
22/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5597	6	5597	6	0.00
22/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5575	6	5575	6	0.00
22/05/2023	R186 On 01-August-24			Bond Future	10.49	101.1848	10.4948	101.1848	0.00
22/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	416	0	416	0	0.00
22/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	412	0	412	0	0.00
22/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	408	0	408	0	0.00
22/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	4197	4	4197	4	0.00
22/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	4232	4	4232	4	0.00
22/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	4214	4	4214	4	0.00

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22/05/2023	R197 On 03-August-23			Bond Future	334.43	334.3576	334.4324	334.3576	49.00
22/05/2023	R197 On 02-November-23			Bond Future	341.99	341.9163	341.9916	341.9163	0.00
22/05/2023	R202 On 03-August-23			Bond Future	247.84	247.1678	247.8416	247.1678	5,336.00
22/05/2023	R202 On 02-November-23			Bond Future	253.44	252.7552	253.4433	252.7552	0.00
22/05/2023	R202 On 01-February-24			Bond Future	254.25	253.5483	254.2524	253.5483	0.00
22/05/2023	R202 On 02-May-24			Bond Future	260.12	259.3975	260.1184	259.3975	0.00
22/05/2023	R202 On 01-August-24			Bond Future	260.60	259.8654	260.6038	259.8654	0.00
22/05/2023	R209 On 03-August-23			Bond Future	12.49	63.3154	12.4878	63.3154	12,261.00
22/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	23	0	23	0	7,000.00
22/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	677	1	677	1	0.00
22/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	112	0	112	0	7,000.00
22/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
22/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	19	0	19	0	1,800.00
22/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	650	1	650	1	0.00
22/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	663	1	663	1	0.00
22/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	748	1	748	1	0.00
22/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2963	3	2963	3	1,750.00
22/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5960	6	5960	6	0.00
22/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	3126	3	3126	3	0.00
22/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12577	12	12577	12	0.00
22/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	3192	3	3192	3	0.00
22/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	3159	3	3159	3	0.00
22/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8456	8	8456	8	0.00
22/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8719	8	8719	8	0.00
22/05/2023	R209 On 02-November-23			Bond Future	12.60	61.5776	12.6034	61.5776	2.00
22/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	528	1	528	1	0.00
22/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	511	1	511	1	0.00
22/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	520	1	520	1	0.00
22/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6403	6	6403	6	0.00
22/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6444	6	6444	6	0.00
22/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6362	6	6362	6	0.00
22/05/2023	R209 On 01-February-24			Bond Future	12.72	62.9835	12.7171	62.9835	0.00
22/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	1883	2	1883	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
22/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1865	2	1865	2	0.00
22/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	1901	2	1901	2	0.00
22/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4456	4	4456	4	0.00
22/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4484	4	4484	4	0.00
22/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4511	4	4511	4	0.00
22/05/2023	R209 On 02-May-24			Bond Future	12.84	61.2683	12.8366	61.2683	0.00
22/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	685	1	685	1	0.00
22/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	678	1	678	1	0.00
22/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	671	1	671	1	0.00
22/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8346	8	8346	8	0.00
22/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8303	8	8303	8	0.00
22/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8261	8	8261	8	0.00
22/05/2023	R209 On 01-August-24			Bond Future	12.98	62.5842	12.9811	62.5842	0.00
22/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1410	2	1410	2	0.00
22/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1397	1	1397	1	0.00
22/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1423	2	1423	2	0.00
22/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6634	6	6634	6	0.00
22/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6668	6	6668	6	0.00
22/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6702	7	6702	7	0.00
22/05/2023	R210 On 03-August-23			Bond Future	226.76	226.3827	226.7636	226.3827	421.00
22/05/2023	R210 On 02-November-23			Bond Future	228.68	228.2926	228.6814	228.2926	0.00
22/05/2023	R210 On 01-February-24			Bond Future	233.95	233.5565	233.9542	233.5565	0.00
22/05/2023	R210 On 02-May-24			Bond Future	236.05	235.6382	236.0458	235.6382	0.00
22/05/2023	R210 On 01-August-24			Bond Future	241.18	240.7662	241.1837	240.7662	0.00
22/05/2023	R213 On 03-August-23			Bond Future	11.75	79.7589	11.7487	79.7589	23,396.00
22/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1215	1	1215	1	0.00
22/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1235	1	1235	1	0.00
22/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1255	1	1255	1	0.00
22/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1772	2	1772	2	0.00
22/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1750	2	1750	2	0.00
22/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1793	2	1793	2	0.00
22/05/2023	R213 On 02-November-23			Bond Future	11.87	77.9849	11.8742	77.9849	4,413.00
22/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	982	1	982	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
22/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	994	1	994	1	0.00
22/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1006	1	1006	1	0.00
22/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	4096	4	4096	4	0.00
22/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	4127	4	4127	4	0.00
22/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	4157	4	4157	4	0.00
22/05/2023	R213 On 01-February-24			Bond Future	12.00	79.7653	12.0038	79.7653	0.00
22/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2239	2	2239	2	0.00
22/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2201	2	2201	2	0.00
22/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2220	2	2220	2	0.00
22/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	3390	3	3390	3	0.00
22/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3411	3	3411	3	0.00
22/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	3369	3	3369	3	0.00
22/05/2023	R213 On 02-May-24			Bond Future	12.13	78.0268	12.1317	78.0268	0.00
22/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	484	1	484	1	0.00
22/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	490	1	490	1	0.00
22/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	495	1	495	1	0.00
22/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7962	8	7962	8	0.00
22/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	8000	8	8000	8	0.00
22/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	8038	8	8038	8	0.00
22/05/2023	R213 On 01-August-24			Bond Future	12.30	79.7046	12.2954	79.7046	0.00
22/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1035	1	1035	1	0.00
22/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1018	1	1018	1	0.00
22/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1026	1	1026	1	0.00
22/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6588	7	6588	7	0.00
22/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6620	7	6620	7	0.00
22/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6556	6	6556	6	0.00
22/05/2023	R214 On 03-August-23			Bond Future	12.73	59.7192	12.7303	59.7192	19,413.00
22/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	662	1	662	1	0.00
22/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	635	1	635	1	0.00
22/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	648	1	648	1	0.00
22/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	3344	3	3344	3	0.00
22/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3379	3	3379	3	0.00
22/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	3310	3	3310	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
22/05/2023	R214 On 02-November-23			Bond Future	12.85	57.7512	12.8459	57.7512	12.00
22/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	440	0	440	0	0.00
22/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	453	1	453	1	0.00
22/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	447	0	447	0	0.00
22/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	7132	7	7132	7	0.00
22/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	7178	7	7178	7	0.00
22/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	7086	7	7086	7	0.00
22/05/2023	R214 On 01-February-24			Bond Future	12.96	59.0698	12.9635	59.0698	0.00
22/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1562	2	1562	2	0.00
22/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1577	2	1577	2	0.00
22/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1593	2	1593	2	0.00
22/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	5270	5	5270	5	0.00
22/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	5302	5	5302	5	0.00
22/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	5335	5	5335	5	0.00
22/05/2023	R214 On 02-May-24			Bond Future	13.08	57.1126	13.0771	57.1126	0.00
22/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	829	1	829	1	0.00
22/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	812	1	812	1	0.00
22/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	821	1	821	1	0.00
22/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8453	8	8453	8	0.00
22/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8497	8	8497	8	0.00
22/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8409	8	8409	8	0.00
22/05/2023	R214 On 01-August-24			Bond Future	13.21	58.3395	13.2127	58.3395	0.00
22/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1730	2	1730	2	0.00
22/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1745	2	1745	2	0.00
22/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1760	2	1760	2	0.00
22/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6408	6	6408	6	0.00
22/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6442	6	6442	6	0.00
22/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6475	6	6475	6	0.00
22/05/2023	R248 On 03-August-23			Bond Future	12.84	73.7572	12.8351	73.7572	240,136.00
22/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	556	1	556	1	0.00
22/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	569	1	569	1	0.00
22/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	869	1	869	1	1,100.00
22/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3275	3	3275	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
22/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	267	0	267	0	1,100.00
22/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	582	1	582	1	0.00
22/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4711	5	4711	5	0.00
22/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	6296	6	6296	6	0.00
22/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3874	4	3874	4	0.00
22/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1350	1	1350	1	1,100.00
22/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4758	5	4758	5	0.00
22/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4805	5	4805	5	0.00
22/05/2023	R248 On 02-November-23			Bond Future	12.96	70.9595	12.9563	70.9595	11,069.00
22/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	503	1	503	1	0.00
22/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	488	1	488	1	0.00
22/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	495	1	495	1	0.00
22/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	9168	9	9168	9	0.00
22/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	9283	9	9283	9	0.00
22/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	9225	9	9225	9	0.00
22/05/2023	R248 On 01-February-24			Bond Future	13.08	72.5797	13.0800	72.5797	0.00
22/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1798	2	1798	2	0.00
22/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1762	2	1762	2	0.00
22/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1780	2	1780	2	0.00
22/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6970	7	6970	7	0.00
22/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	7011	7	7011	7	0.00
22/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6929	7	6929	7	0.00
22/05/2023	R248 On 02-May-24			Bond Future	13.20	69.7865	13.1997	69.7865	13,000.00
22/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1119	1	1119	1	0.00
22/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1098	1	1098	1	0.00
22/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1108	1	1108	1	0.00
22/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	11114	11	11114	11	0.00
22/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	11224	11	11224	11	0.00
22/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	11169	11	11169	11	0.00
22/05/2023	R248 On 01-August-24			Bond Future	13.34	71.2849	13.3425	71.2849	0.00
22/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2452	3	2452	3	0.00
22/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2415	3	2415	3	0.00
22/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2434	3	2434	3	0.00

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22/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	8027	8	8027	8	0.00
22/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	8066	8	8066	8	0.00
22/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7988	8	7988	8	0.00