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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
24/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	2025 On 03-August-23			Bond Future	170.11	170.0660	170.1072	170.0660	6,305.00
24/05/2023	2025 On 02-November-23			Bond Future	173.95	173.9097	173.9500	173.9097	0.00
24/05/2023	2025 On 01-February-24			Bond Future	176.16	176.0997	176.1621	176.0997	0.00
24/05/2023	2025 On 02-May-24			Bond Future	180.23	180.1629	180.2272	180.1629	0.00
24/05/2023	2025 On 01-August-24			Bond Future	182.31	182.2183	182.3090	182.2183	0.00
24/05/2023	2029 On 03-August-23			Bond Future	123.24	123.3916	123.2372	123.3916	2,275.00
24/05/2023	2029 On 02-November-23			Bond Future	124.69	124.8335	124.6867	124.8335	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
24/05/2023	2029 On 01-February-24			Bond Future	127.56	127.7117	127.5612	127.7117	0.00
24/05/2023	2029 On 02-May-24			Bond Future	129.13	129.2705	129.1335	129.2705	0.00
24/05/2023	2029 On 01-August-24			Bond Future	131.95	132.0858	131.9475	132.0858	0.00
24/05/2023	2030 On 03-August-23			Bond Future	11.12	85.1644	11.1186	85.1644	96,957.00
24/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1967	1	1967	1	0.00
24/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5936	5	5936	5	0.00
24/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	323	0	323	0	1,012.00
24/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	576	0	576	0	350.00
24/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1914	1	1914	1	0.00
24/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1940	1	1940	1	0.00
24/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	7001	6	7001	6	0.00
24/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	86	0	86	0	350.00
24/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	980	1	980	1	0.00
24/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1009	1	1009	1	0.00
24/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2532	3	2532	3	0.00
24/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	142	0	142	0	1,012.00
24/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3346	4	3346	4	0.00
24/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	995	1	995	1	0.00
24/05/2023	2030 On 02-November-23			Bond Future	11.22	87.0695	11.2208	87.0695	116.00
24/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2940	2	2940	2	0.00
24/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	440	0	440	0	500.00
24/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1384	1	1384	1	0.00
24/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1368	1	1368	1	0.00
24/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2601	2	2601	2	0.00
24/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	548	0	548	0	800.00
24/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	820	1	820	1	500.00
24/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1352	1	1352	1	0.00
24/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	293	0	293	0	800.00
24/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7220	8	7220	8	0.00
24/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3055	4	3055	4	0.00
24/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5306	6	5306	6	0.00
24/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1770	2	1770	2	500.00
24/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3030	4	3030	4	0.00

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24/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3005	4	3005	4	0.00
24/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4222	5	4222	5	0.00
24/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	5971	7	5971	7	0.00
24/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1559	2	1559	2	800.00
24/05/2023	2030 On 01-February-24			Bond Future	11.32	85.0511	11.3238	85.0511	0.00
24/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3590	3	3590	3	0.00
24/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3863	3	3863	3	0.00
24/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4482	4	4482	4	0.00
24/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2676	2	2676	2	0.00
24/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2697	2	2697	2	0.00
24/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1101	1	1101	1	500.00
24/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2591	2	2591	2	0.00
24/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	481	0	481	0	400.00
24/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	668	1	668	1	500.00
24/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	797	1	797	1	400.00
24/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2718	2	2718	2	0.00
24/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1988	2	1988	2	0.00
24/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	695	1	695	1	1,360.00
24/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	869	1	869	1	200.00
24/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5527	6	5527	6	0.00
24/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7621	8	7621	8	0.00
24/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6451	7	6451	7	0.00
24/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6310	7	6310	7	0.00
24/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2539	3	2539	3	0.00
24/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1818	2	1818	2	500.00
24/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1541	2	1541	2	400.00
24/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	5828	7	5828	7	0.00
24/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2645	3	2645	3	1,360.00
24/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4813	5	4813	5	0.00
24/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3253	4	3253	4	200.00
24/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2557	3	2557	3	0.00
24/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2574	3	2574	3	0.00
24/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	1960	2	1960	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
24/05/2023	2030 On 02-May-24			Bond Future	11.44	86.9939	11.4398	86.9939	0.00
24/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3801	3	3801	3	0.00
24/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	835	1	835	1	1,000.00
24/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	598	0	598	0	0.00
24/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4914	4	4914	4	0.00
24/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1578	1	1578	1	1,080.00
24/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	500	0	500	0	1,000.00
24/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	586	0	586	0	0.00
24/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	592	0	592	0	0.00
24/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	6939	8	6939	8	0.00
24/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	6973	8	6973	8	0.00
24/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7504	8	7504	8	0.00
24/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	3940	5	3940	5	0.00
24/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1480	2	1480	2	1,080.00
24/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	6904	8	6904	8	0.00
24/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5802	7	5802	7	0.00
24/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	1952	2	1952	2	1,000.00
24/05/2023	2030 On 01-August-24			Bond Future	11.60	84.8601	11.6007	84.8601	0.00
24/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1159	1	1159	1	0.00
24/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1150	1	1150	1	0.00
24/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1141	1	1141	1	0.00
24/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5729	6	5729	6	0.00
24/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5700	6	5700	6	0.00
24/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5671	6	5671	6	0.00
24/05/2023	2032 On 03-August-23			Bond Future	11.78	83.1028	11.7752	83.1028	112,838.00
24/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	901	1	901	1	0.00
24/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	2228	2	2228	2	5,000.00
24/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1574	1	1574	1	0.00
24/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1549	1	1549	1	0.00
24/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	2	0	1,500.00
24/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	34	0	34	0	7,500.00
24/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1599	1	1599	1	0.00
24/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1095	1	1095	1	0.00

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24/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1943	1	1943	1	5,000.00
24/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1365	2	1365	2	0.00
24/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2151	3	2151	3	7,500.00
24/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1623	2	1623	2	0.00
24/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7291	8	7291	8	0.00
24/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	10999	12	10999	12	0.00
24/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1666	2	1666	2	0.00
24/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1644	2	1644	2	0.00
24/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1192	2	1192	2	0.00
24/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2431	3	2431	3	7,500.00
24/05/2023	2032 On 02-November-23			Bond Future	11.89	80.7977	11.8927	80.7977	64,900.00
24/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3493	3	3493	3	0.00
24/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1216	1	1216	1	0.00
24/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	1016	1	1016	1	500.00
24/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1201	1	1201	1	0.00
24/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1232	1	1232	1	0.00
24/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	534	0	534	0	500.00
24/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2542	2	2542	2	0.00
24/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2508	3	2508	3	0.00
24/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6748	8	6748	8	0.00
24/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4774	6	4774	6	0.00
24/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4270	5	4270	5	0.00
24/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4335	5	4335	5	0.00
24/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4302	5	4302	5	0.00
24/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1847	2	1847	2	500.00
24/05/2023	2032 On 01-February-24			Bond Future	12.01	82.6424	12.0085	82.6424	0.00
24/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2757	2	2757	2	0.00
24/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	988	1	988	1	1,200.00
24/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4749	4	4749	4	0.00
24/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5069	4	5069	4	0.00
24/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4408	4	4408	4	0.00
24/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2536	2	2536	2	0.00
24/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2712	2	2712	2	0.00

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24/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2734	2	2734	2	0.00
24/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	1008	1	1008	1	200.00
24/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1369	1	1369	1	500.00
24/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	443	0	443	0	1,200.00
24/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	833	1	833	1	500.00
24/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	9994	11	9994	11	0.00
24/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5587	6	5587	6	0.00
24/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3487	4	3487	4	0.00
24/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3509	4	3509	4	0.00
24/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	3694	4	3694	4	200.00
24/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1947	2	1947	2	500.00
24/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2092	2	2092	2	1,200.00
24/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6791	8	6791	8	0.00
24/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	6714	8	6714	8	0.00
24/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7467	8	7467	8	0.00
24/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3465	4	3465	4	0.00
24/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2263	3	2263	3	200.00
24/05/2023	2032 On 02-May-24			Bond Future	12.13	80.3671	12.1323	80.3671	0.00
24/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	6439	6	6439	6	0.00
24/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1522	1	1522	1	1,550.00
24/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1183	1	1183	1	500.00
24/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	684	1	684	1	0.00
24/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	714	1	714	1	500.00
24/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	677	1	677	1	0.00
24/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5085	4	5085	4	0.00
24/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5918	5	5918	5	0.00
24/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	761	1	761	1	1,550.00
24/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	945	1	945	1	1,000.00
24/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	692	1	692	1	0.00
24/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	555	0	555	0	1,000.00
24/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8741	10	8741	10	0.00
24/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	7902	9	7902	9	0.00
24/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6717	8	6717	8	0.00

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24/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	7536	8	7536	8	0.00
24/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1538	2	1538	2	500.00
24/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	7984	9	7984	9	0.00
24/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7779	9	7779	9	0.00
24/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	7943	9	7943	9	0.00
24/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5873	7	5873	7	0.00
24/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5009	6	5009	6	0.00
24/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1845	2	1845	2	1,000.00
24/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1378	2	1378	2	1,550.00
24/05/2023	2032 On 01-August-24			Bond Future	12.29	82.0939	12.2899	82.0939	0.00
24/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1415	1	1415	1	0.00
24/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1426	1	1426	1	0.00
24/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1438	1	1438	1	0.00
24/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6444	7	6444	7	0.00
24/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6478	7	6478	7	0.00
24/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6513	7	6513	7	0.00
24/05/2023	2033 On 03-August-23			Bond Future	115.96	115.7171	115.9631	115.7171	7,227.00
24/05/2023	2033 On 02-November-23			Bond Future	117.16	116.8927	117.1555	116.8927	0.00
24/05/2023	2033 On 01-February-24			Bond Future	119.86	119.5877	119.8563	119.5877	0.00
24/05/2023	2033 On 02-May-24			Bond Future	121.16	120.8628	121.1556	120.8628	0.00
24/05/2023	2033 On 01-August-24			Bond Future	123.80	123.4949	123.7957	123.4949	0.00
24/05/2023	2037 On 03-August-23			Bond Future	12.65	73.0198	12.6514	73.0198	131,680.00
24/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	1,800.00
24/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	36	0	36	0	1,800.00
24/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	808	1	808	1	0.00
24/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	776	1	776	1	0.00
24/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	792	1	792	1	0.00
24/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3520	4	3520	4	0.00
24/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3557	4	3557	4	0.00
24/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3482	4	3482	4	0.00
24/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9210	10	9210	10	0.00
24/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13575	14	13575	14	0.00
24/05/2023	2037 On 02-November-23			Bond Future	12.77	74.6534	12.7748	74.6534	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
24/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	642	1	642	1	0.00
24/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	633	1	633	1	0.00
24/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	652	1	652	1	0.00
24/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7168	8	7168	8	0.00
24/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7120	8	7120	8	0.00
24/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7073	8	7073	8	0.00
24/05/2023	2037 On 01-February-24			Bond Future	12.90	72.1012	12.9004	72.1012	0.00
24/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2197	2	2197	2	0.00
24/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2177	2	2177	2	0.00
24/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2218	2	2218	2	0.00
24/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5107	6	5107	6	0.00
24/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5170	6	5170	6	0.00
24/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5139	6	5139	6	0.00
24/05/2023	2037 On 02-May-24			Bond Future	13.03	73.7479	13.0335	73.7479	0.00
24/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	856	1	856	1	0.00
24/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	865	1	865	1	0.00
24/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	874	1	874	1	0.00
24/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9265	10	9265	10	0.00
24/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9218	10	9218	10	0.00
24/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9170	10	9170	10	0.00
24/05/2023	2037 On 01-August-24			Bond Future	13.20	71.0775	13.1971	71.0775	0.00
24/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1813	2	1813	2	0.00
24/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1797	2	1797	2	0.00
24/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1781	2	1781	2	0.00
24/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7319	8	7319	8	0.00
24/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7282	8	7282	8	0.00
24/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7245	8	7245	8	0.00
24/05/2023	2038 On 03-August-23			Bond Future	125.65	124.9109	125.6506	124.9109	3,022.00
24/05/2023	2038 On 02-November-23			Bond Future	128.49	127.7342	128.4892	127.7342	1,656.00
24/05/2023	2038 On 01-February-24			Bond Future	129.43	128.6323	129.4285	128.6323	0.00
24/05/2023	2038 On 02-May-24			Bond Future	132.42	131.6000	132.4150	131.6000	0.00
24/05/2023	2038 On 01-August-24			Bond Future	133.22	132.3627	133.2228	132.3627	0.00
24/05/2023	2040 On 03-August-23			Bond Future	12.75	73.9284	12.7543	73.9284	133,387.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	785	1	785	1	0.00
24/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	802	1	802	1	0.00
24/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	818	1	818	1	0.00
24/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3741	4	3741	4	0.00
24/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3782	4	3782	4	0.00
24/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3823	4	3823	4	0.00
24/05/2023	2040 On 02-November-23			Bond Future	12.88	75.5823	12.8752	75.5823	104.00
24/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	630	1	630	1	0.00
24/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	612	1	612	1	0.00
24/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	621	1	621	1	0.00
24/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7941	9	7941	9	0.00
24/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8046	9	8046	9	0.00
24/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7993	9	7993	9	0.00
24/05/2023	2040 On 01-February-24			Bond Future	13.00	72.8010	12.9982	72.8010	28.00
24/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2176	2	2176	2	0.00
24/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2135	2	2135	2	0.00
24/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2156	2	2156	2	0.00
24/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5732	6	5732	6	0.00
24/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5768	6	5768	6	0.00
24/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5696	6	5696	6	0.00
24/05/2023	2040 On 02-May-24			Bond Future	13.13	74.4637	13.1278	74.4637	0.00
24/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1043	1	1043	1	0.00
24/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1022	1	1022	1	0.00
24/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1032	1	1032	1	0.00
24/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9503	10	9503	10	0.00
24/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9604	10	9604	10	0.00
24/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9553	10	9553	10	0.00
24/05/2023	2040 On 01-August-24			Bond Future	13.29	71.5578	13.2863	71.5578	0.00
24/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2151	2	2151	2	0.00
24/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2169	2	2169	2	0.00
24/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2187	2	2187	2	0.00
24/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7219	8	7219	8	0.00
24/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7257	8	7257	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7294	8	7294	8	0.00
24/05/2023	2044 On 03-August-23			Bond Future	12.79	70.5110	12.7851	70.5110	85,310.00
24/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	243	0	243	0	4,553.00
24/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1313	1	1313	1	0.00
24/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	693	1	693	1	0.00
24/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	470	0	470	0	0.00
24/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	664	1	664	1	0.00
24/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	678	1	678	1	0.00
24/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4202	5	4202	5	0.00
24/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4246	5	4246	5	0.00
24/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4944	5	4944	5	4,754.00
24/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4158	5	4158	5	0.00
24/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2884	3	2884	3	9,106.00
24/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6242	7	6242	7	3,076.00
24/05/2023	2044 On 02-November-23			Bond Future	12.90	72.0885	12.9011	72.0885	0.00
24/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	572	0	572	0	0.00
24/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	581	0	581	0	0.00
24/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	590	0	590	0	0.00
24/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8335	9	8335	9	0.00
24/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8390	9	8390	9	0.00
24/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8445	9	8445	9	0.00
24/05/2023	2044 On 01-February-24			Bond Future	13.02	69.3527	13.0189	69.3527	0.00
24/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2013	2	2013	2	0.00
24/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2033	2	2033	2	0.00
24/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2053	2	2053	2	0.00
24/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6059	6	6059	6	0.00
24/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6097	7	6097	7	0.00
24/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6135	7	6135	7	0.00
24/05/2023	2044 On 02-May-24			Bond Future	13.14	70.9365	13.1427	70.9365	0.00
24/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1276	1	1276	1	0.00
24/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1288	1	1288	1	0.00
24/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1300	1	1300	1	0.00
24/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9662	10	9662	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
24/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9713	10	9713	10	0.00
24/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9764	10	9764	10	0.00
24/05/2023	2044 On 01-August-24			Bond Future	13.29	68.0799	13.2936	68.0799	0.00
24/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2334	2	2334	2	0.00
24/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2297	2	2297	2	0.00
24/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2315	2	2315	2	0.00
24/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7726	8	7726	8	0.00
24/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7765	8	7765	8	0.00
24/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7687	8	7687	8	0.00
24/05/2023	2046 On 03-August-23			Bond Future	110.60	109.5220	110.5974	109.5220	12,882.00
24/05/2023	2046 On 02-November-23			Bond Future	111.00	109.8812	110.9991	109.8812	4,418.00
24/05/2023	2046 On 01-February-24			Bond Future	113.56	112.4146	113.5582	112.4146	0.00
24/05/2023	2046 On 02-May-24			Bond Future	114.02	112.8273	114.0237	112.8273	0.00
24/05/2023	2046 On 01-August-24			Bond Future	116.51	115.2823	116.5065	115.2823	0.00
24/05/2023	2050 On 03-August-23			Bond Future	110.99	109.4034	110.9883	109.4034	10,740.00
24/05/2023	2050 On 02-November-23			Bond Future	113.50	111.8760	113.4957	111.8760	3,364.00
24/05/2023	2050 On 01-February-24			Bond Future	113.86	112.1767	113.8597	112.1767	0.00
24/05/2023	2050 On 02-May-24			Bond Future	116.49	114.7646	116.4869	114.7646	0.00
24/05/2023	2050 On 01-August-24			Bond Future	116.71	114.9212	116.7106	114.9212	0.00
24/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	AL37 On 03-August-23			Index Future	864.16	857.7260	864.1600	857.7260	0.00
24/05/2023	AL37 On 02-November-23			Index Future	883.47	876.8970	883.4710	876.8970	0.00
24/05/2023	AL37 On 01-February-24			Index Future	903.63	896.9100	903.6340	896.9100	0.00
24/05/2023	AL37 On 02-May-24			Index Future	924.29	917.4130	924.2920	917.4130	0.00
24/05/2023	AL37 On 01-August-24			Index Future	944.26	937.2270	944.2580	937.2270	0.00
24/05/2023	AL7T On 03-August-23			Index Future	973.22	963.8380	973.2190	963.8380	0.00
24/05/2023	AL7T On 02-November-23			Index Future	994.97	985.3810	994.9680	985.3810	0.00
24/05/2023	AL7T On 01-February-24			Index Future	1017.68	1007.8700	1017.6760	1007.8700	0.00
24/05/2023	AL7T On 02-May-24			Index Future	1040.94	1030.9100	1040.9400	1030.9100	0.00
24/05/2023	AL7T On 01-August-24			Index Future	1063.43	1053.1750	1063.4260	1053.1750	0.00
24/05/2023	ALBI On 03-August-23			Index Future	855.52	848.3780	855.5160	848.3780	101.00

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24/05/2023	ALBI On 02-November-23			Index Future	874.63	867.3400	874.6340	867.3400	0.00
24/05/2023	ALBI On 01-February-24			Index Future	894.60	887.1350	894.5950	887.1350	0.00
24/05/2023	ALBI On 02-May-24			Index Future	915.05	907.4150	915.0460	907.4150	0.00
24/05/2023	ALBI On 01-August-24			Index Future	934.81	927.0130	934.8130	927.0130	0.00
24/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2023	ES33 On 03-August-23			Bond Future	13.17	71.2439	13.1749	71.2439	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
24/05/2023	ES33 On 02-November-23			Bond Future	13.34	69.0551	13.3351	69.0551	0.00
24/05/2023	ES33 On 01-February-24			Bond Future	13.50	70.6475	13.5000	70.6475	0.00
24/05/2023	ES33 On 02-May-24			Bond Future	13.67	68.4763	13.6703	68.4763	0.00
24/05/2023	ES33 On 01-August-24			Bond Future	13.87	69.9619	13.8725	69.9619	0.00
24/05/2023	ES42 On 03-August-23			Bond Future	13.50	68.0117	13.4999	68.0117	4,000.00
24/05/2023	ES42 On 02-November-23			Bond Future	13.65	65.2851	13.6483	65.2851	0.00
24/05/2023	ES42 On 01-February-24			Bond Future	13.79	66.7907	13.7930	66.7907	0.00
24/05/2023	ES42 On 02-May-24			Bond Future	13.95	64.0682	13.9476	64.0682	0.00
24/05/2023	ES42 On 01-August-24			Bond Future	14.13	65.4551	14.1255	65.4551	0.00
24/05/2023	GOVI On 03-August-23			GOVI	843.16	836.0400	843.1580	836.0400	838.00
24/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	59280	0	59280	0	0.00
24/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	59480	0	59480	0	0.00
24/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	59380	0	59380	0	0.00
24/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	1	0	1	0.00
24/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	1	0	1	0.00
24/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	1	0	1	0.00
24/05/2023	GOVI On 02-November-23			GOVI	862.00	854.7260	862.0000	854.7260	0.00
24/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	238100	31	238100	31	0.00
24/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	238200	31	238200	31	0.00
24/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	238000	31	238000	31	0.00
24/05/2023	GOVI On 01-February-24			GOVI	881.67	874.2330	881.6730	874.2330	0.00
24/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	16930	0	16930	0	0.00
24/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	16830	0	16830	0	0.00
24/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	16730	0	16730	0	0.00
24/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	6	0	6	0.00
24/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	6	0	6	0.00
24/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	6	0	6	0.00
24/05/2023	GOVI On 02-May-24			GOVI	901.83	894.2180	901.8280	894.2180	0.00
24/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
24/05/2023	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
24/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	491420	57	491420	57	0.00
24/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	491520	57	491520	57	0.00
24/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	491620	57	491620	57	0.00
24/05/2023	GOVI On 01-August-24			GOVI	921.31	913.5310	921.3090	913.5310	0.00
24/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
24/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	220810	30	220810	30	0.00
24/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	220710	30	220710	30	0.00
24/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	220610	30	220610	30	0.00
24/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2023	IGOV On 03-August-23			Index Future	325.50	324.1640	325.4980	324.1640	638.00
24/05/2023	IGOV On 02-November-23			Index Future	332.85	331.4870	332.8500	331.4870	16.00
24/05/2023	IGOV On 01-February-24			Index Future	340.52	339.1290	340.5230	339.1290	0.00
24/05/2023	IGOV On 02-May-24			Index Future	348.38	346.9560	348.3820	346.9560	0.00
24/05/2023	IGOV On 01-August-24			Index Future	355.98	354.5220	355.9810	354.5220	0.00
24/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.55	91.3400	8.5500	91.3400	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
24/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.70	91.1600	8.7000	91.1600	0.00
24/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.94	90.9350	8.9400	90.9350	0.00
24/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.08	90.7650	9.0800	90.7650	0.00
24/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.12	90.7300	9.1200	90.7300	0.00
24/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.16	90.6800	9.1600	90.6800	0.00
24/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.17	90.6550	9.1700	90.6550	0.00
24/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.14	90.6600	9.1350	90.6600	0.00
24/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.98	90.7800	8.9750	90.7800	0.00
24/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.84	90.9900	8.8400	90.9900	0.00
24/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.66	91.1400	8.6550	91.1400	0.00
24/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.65	91.1450	8.6500	91.1450	0.00
24/05/2023	R035 On 03-August-23			Bond Future	12.37	82.0926	12.3697	82.0926	59,453.00
24/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	621	1	621	1	0.00
24/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	997	1	997	1	0.00
24/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1016	1	1016	1	0.00
24/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1036	1	1036	1	0.00
24/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	2272	2	2272	2	5,000.00
24/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2962	3	2962	3	0.00
24/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2996	3	2996	3	0.00
24/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1609	2	1609	2	0.00
24/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3030	3	3030	3	0.00
24/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3888	4	3888	4	4,870.00
24/05/2023	R035 On 02-November-23			Bond Future	12.50	79.4173	12.4975	79.4173	109,781.00
24/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	795	1	795	1	0.00
24/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	213	0	213	0	400.00
24/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3949	4	3949	4	0.00
24/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	490	0	490	0	400.00
24/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	771	1	771	1	0.00
24/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	783	1	783	1	0.00
24/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6475	7	6475	7	0.00
24/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6518	7	6518	7	0.00
24/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2206	2	2206	2	400.00
24/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10514	11	10514	11	0.00

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24/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6431	7	6431	7	0.00
24/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7870	8	7870	8	0.00
24/05/2023	R035 On 01-February-24			Bond Future	12.63	81.2304	12.6285	81.2304	0.00
24/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2476	2	2476	2	0.00
24/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	6019	6	6019	6	0.00
24/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	810	1	810	1	400.00
24/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2432	2	2432	2	0.00
24/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2454	2	2454	2	0.00
24/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	443	0	443	0	400.00
24/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11297	12	11297	12	0.00
24/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4658	5	4658	5	0.00
24/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8774	9	8774	9	0.00
24/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4687	5	4687	5	0.00
24/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2070	2	2070	2	400.00
24/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4629	5	4629	5	0.00
24/05/2023	R035 On 02-May-24			Bond Future	12.76	78.5714	12.7561	78.5714	0.00
24/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	881	1	881	1	0.00
24/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	872	1	872	1	0.00
24/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	863	1	863	1	0.00
24/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	8989	9	8989	9	0.00
24/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	8942	9	8942	9	0.00
24/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8896	9	8896	9	0.00
24/05/2023	R035 On 01-August-24			Bond Future	12.91	80.2600	12.9119	80.2600	0.00
24/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1708	2	1708	2	0.00
24/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1723	2	1723	2	0.00
24/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1738	2	1738	2	0.00
24/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7285	8	7285	8	0.00
24/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7248	8	7248	8	0.00
24/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7211	8	7211	8	0.00
24/05/2023	R186 On 03-August-23			Bond Future	9.77	102.7682	9.7715	102.7682	81,868.00
24/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	912	1	912	1	0.00
24/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	941	1	941	1	0.00
24/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	927	1	927	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
24/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1016	1	1016	1	0.00
24/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1030	1	1030	1	0.00
24/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1003	1	1003	1	0.00
24/05/2023	R186 On 02-November-23			Bond Future	9.84	105.0664	9.8356	105.0664	13,885.00
24/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2349	2	2349	2	0.00
24/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	835	1	835	1	0.00
24/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	845	1	845	1	0.00
24/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	855	1	855	1	0.00
24/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	632	0	632	0	1,715.00
24/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2023	2	2023	2	0.00
24/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2040	2	2040	2	0.00
24/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2058	2	2058	2	0.00
24/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	807	1	807	1	1,715.00
24/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2478	3	2478	3	0.00
24/05/2023	R186 On 01-February-24			Bond Future	9.89	102.1531	9.8912	102.1531	0.00
24/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1159	1	1159	1	0.00
24/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1147	1	1147	1	0.00
24/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1136	1	1136	1	0.00
24/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2082	2	2082	2	0.00
24/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2109	3	2109	3	0.00
24/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2095	3	2095	3	0.00
24/05/2023	R186 On 02-May-24			Bond Future	9.96	104.4869	9.9563	104.4869	0.00
24/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	287	0	287	0	0.00
24/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1505	0	1505	0	2,030.00
24/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	283	0	283	0	0.00
24/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2427	0	2427	0	0.00
24/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	290	0	290	0	0.00
24/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4853	5	4853	5	0.00
24/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	2022	0	2022	0	0.00
24/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1422	0	1422	0	2,030.00
24/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4895	5	4895	5	0.00
24/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4874	5	4874	5	0.00
24/05/2023	R186 On 01-August-24			Bond Future	10.10	101.4255	10.1015	101.4255	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
24/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	588	0	588	0	0.00
24/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	578	0	578	0	0.00
24/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	583	0	583	0	0.00
24/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3556	4	3556	4	0.00
24/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3589	4	3589	4	0.00
24/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3573	4	3573	4	0.00
24/05/2023	R197 On 03-August-23			Bond Future	334.54	334.5155	334.5415	334.5155	49.00
24/05/2023	R197 On 02-November-23			Bond Future	342.10	342.0754	342.0982	342.0754	0.00
24/05/2023	R202 On 03-August-23			Bond Future	247.36	247.8765	247.3601	247.8765	5,336.00
24/05/2023	R202 On 02-November-23			Bond Future	252.95	253.4784	252.9475	253.4784	0.00
24/05/2023	R202 On 01-February-24			Bond Future	253.80	254.2881	253.8006	254.2881	0.00
24/05/2023	R202 On 02-May-24			Bond Future	259.66	260.1548	259.6571	260.1548	0.00
24/05/2023	R202 On 01-August-24			Bond Future	260.20	260.6425	260.1989	260.6425	0.00
24/05/2023	R209 On 03-August-23			Bond Future	12.39	62.9618	12.3896	62.9618	11,735.00
24/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	789	1	789	1	0.00
24/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	138	0	138	0	7,000.00
24/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	29	0	29	0	7,000.00
24/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
24/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	25	0	25	0	1,800.00
24/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	759	1	759	1	0.00
24/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	774	1	774	1	0.00
24/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	869	1	869	1	0.00
24/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2647	3	2647	3	1,750.00
24/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5549	6	5549	6	0.00
24/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2801	3	2801	3	0.00
24/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12140	13	12140	13	0.00
24/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8025	9	8025	9	0.00
24/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2864	3	2864	3	0.00
24/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2832	3	2832	3	0.00
24/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8287	9	8287	9	0.00
24/05/2023	R209 On 02-November-23			Bond Future	12.50	61.2156	12.5017	61.2156	2.00
24/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	602	1	602	1	0.00
24/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	593	0	593	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
24/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	583	0	583	0	0.00
24/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6070	7	6070	7	0.00
24/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6030	6	6030	6	0.00
24/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	5990	6	5990	6	0.00
24/05/2023	R209 On 01-February-24			Bond Future	12.61	62.6132	12.6116	62.6132	0.00
24/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2054	2	2054	2	0.00
24/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	2035	2	2035	2	0.00
24/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2073	2	2073	2	0.00
24/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4172	5	4172	5	0.00
24/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4198	5	4198	5	0.00
24/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4225	5	4225	5	0.00
24/05/2023	R209 On 02-May-24			Bond Future	12.73	60.8897	12.7270	60.8897	0.00
24/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	768	1	768	1	0.00
24/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	760	1	760	1	0.00
24/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	752	1	752	1	0.00
24/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	7960	8	7960	8	0.00
24/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	7918	8	7918	8	0.00
24/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	7877	8	7877	8	0.00
24/05/2023	R209 On 01-August-24			Bond Future	12.87	62.1980	12.8670	62.1980	0.00
24/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1548	1	1548	1	0.00
24/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1534	1	1534	1	0.00
24/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1562	1	1562	1	0.00
24/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6295	7	6295	7	0.00
24/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6328	7	6328	7	0.00
24/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6361	7	6361	7	0.00
24/05/2023	R210 On 03-August-23			Bond Future	227.27	226.7900	227.2740	226.7900	421.00
24/05/2023	R210 On 02-November-23			Bond Future	229.23	228.7076	229.2295	228.7076	0.00
24/05/2023	R210 On 01-February-24			Bond Future	234.51	233.9807	234.5141	233.9807	0.00
24/05/2023	R210 On 02-May-24			Bond Future	236.66	236.0733	236.6593	236.0733	0.00
24/05/2023	R210 On 01-August-24			Bond Future	241.81	241.2129	241.8148	241.2129	0.00
24/05/2023	R213 On 03-August-23			Bond Future	11.54	79.6418	11.5406	79.6418	23,437.00
24/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1624	1	1624	1	0.00
24/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1648	1	1648	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
24/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1672	1	1672	1	0.00
24/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1315	2	1315	2	0.00
24/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1297	2	1297	2	0.00
24/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1333	2	1333	2	0.00
24/05/2023	R213 On 02-November-23			Bond Future	11.66	77.8646	11.6564	77.8646	3,398.00
24/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1258	1	1258	1	0.00
24/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1272	1	1272	1	0.00
24/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1287	1	1287	1	0.00
24/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3489	4	3489	4	0.00
24/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3517	4	3517	4	0.00
24/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3545	4	3545	4	0.00
24/05/2023	R213 On 01-February-24			Bond Future	11.78	79.6422	11.7753	79.6422	0.00
24/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2663	2	2663	2	0.00
24/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2620	2	2620	2	0.00
24/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2641	2	2641	2	0.00
24/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2903	3	2903	3	0.00
24/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2922	3	2922	3	0.00
24/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2884	3	2884	3	0.00
24/05/2023	R213 On 02-May-24			Bond Future	11.89	77.9010	11.8917	77.9010	0.00
24/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	632	0	632	0	0.00
24/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	639	0	639	0	0.00
24/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	645	0	645	0	0.00
24/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7183	8	7183	8	0.00
24/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7219	8	7219	8	0.00
24/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7256	8	7256	8	0.00
24/05/2023	R213 On 01-August-24			Bond Future	12.04	79.5768	12.0427	79.5768	0.00
24/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1285	1	1285	1	0.00
24/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1264	1	1264	1	0.00
24/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1274	1	1274	1	0.00
24/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5885	7	5885	7	0.00
24/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5916	7	5916	7	0.00
24/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5855	7	5855	7	0.00
24/05/2023	R214 On 03-August-23			Bond Future	12.62	59.4539	12.6220	59.4539	19,506.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	786	1	786	1	0.00
24/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	755	1	755	1	0.00
24/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	770	1	770	1	0.00
24/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2978	3	2978	3	0.00
24/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3011	3	3011	3	0.00
24/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2945	3	2945	3	0.00
24/05/2023	R214 On 02-November-23			Bond Future	12.73	57.4795	12.7338	57.4795	12.00
24/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	511	0	511	0	0.00
24/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	526	0	526	0	0.00
24/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	519	0	519	0	0.00
24/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6705	7	6705	7	0.00
24/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6750	7	6750	7	0.00
24/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6661	7	6661	7	0.00
24/05/2023	R214 On 01-February-24			Bond Future	12.85	58.7918	12.8472	58.7918	0.00
24/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1728	2	1728	2	0.00
24/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1745	2	1745	2	0.00
24/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1762	2	1762	2	0.00
24/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4929	5	4929	5	0.00
24/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4960	5	4960	5	0.00
24/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4992	5	4992	5	0.00
24/05/2023	R214 On 02-May-24			Bond Future	12.96	56.8284	12.9565	56.8284	0.00
24/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	932	1	932	1	0.00
24/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	914	1	914	1	0.00
24/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	923	1	923	1	0.00
24/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8034	8	8034	8	0.00
24/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8077	9	8077	9	0.00
24/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	7991	8	7991	8	0.00
24/05/2023	R214 On 01-August-24			Bond Future	13.09	58.0496	13.0873	58.0496	0.00
24/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1903	2	1903	2	0.00
24/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1919	2	1919	2	0.00
24/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1935	2	1935	2	0.00
24/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6050	6	6050	6	0.00
24/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6082	6	6082	6	0.00

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24/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6114	7	6114	7	0.00
24/05/2023	R248 On 03-August-23			Bond Future	12.72	73.4086	12.7211	73.4086	240,196.00
24/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	676	1	676	1	0.00
24/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	691	1	691	1	0.00
24/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1037	1	1037	1	1,100.00
24/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3665	3	3665	3	0.00
24/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	706	1	706	1	0.00
24/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	334	0	334	0	1,100.00
24/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5742	6	5742	6	0.00
24/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4213	5	4213	5	0.00
24/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1119	1	1119	1	1,100.00
24/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3421	4	3421	4	0.00
24/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4258	5	4258	5	0.00
24/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4303	5	4303	5	0.00
24/05/2023	R248 On 02-November-23			Bond Future	12.84	70.6027	12.8380	70.6027	11,069.00
24/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	588	0	588	0	0.00
24/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	571	0	571	0	0.00
24/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	579	0	579	0	0.00
24/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8619	9	8619	9	0.00
24/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8732	9	8732	9	0.00
24/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8675	9	8675	9	0.00
24/05/2023	R248 On 01-February-24			Bond Future	12.96	72.2145	12.9570	72.2145	0.00
24/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2000	2	2000	2	0.00
24/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1961	2	1961	2	0.00
24/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1980	2	1980	2	0.00
24/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6522	7	6522	7	0.00
24/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6562	7	6562	7	0.00
24/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6482	7	6482	7	0.00
24/05/2023	R248 On 02-May-24			Bond Future	13.07	69.4131	13.0718	69.4131	13,000.00
24/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1252	1	1252	1	0.00
24/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1229	1	1229	1	0.00
24/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1241	1	1241	1	0.00
24/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10583	11	10583	11	0.00

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24/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10691	11	10691	11	0.00
24/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10637	11	10637	11	0.00
24/05/2023	R248 On 01-August-24			Bond Future	13.21	70.9041	13.2090	70.9041	0.00
24/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2687	2	2687	2	0.00
24/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2647	2	2647	2	0.00
24/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2667	2	2667	2	0.00
24/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7581	8	7581	8	0.00
24/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7619	8	7619	8	0.00
24/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7543	8	7543	8	0.00