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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/05/2023 TO: 23/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	2025 On 03-August-23			Bond Future	170.07	170.0476	170.0660	170.0476	6,305.00
23/05/2023	2025 On 02-November-23			Bond Future	173.91	173.8915	173.9097	173.8915	0.00
23/05/2023	2025 On 01-February-24			Bond Future	176.10	176.0813	176.0997	176.0813	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
23/05/2023	2025 On 02-May-24			Bond Future	180.16	180.1438	180.1629	180.1438	0.00
23/05/2023	2025 On 01-August-24			Bond Future	182.22	182.1979	182.2183	182.1979	0.00
23/05/2023	2029 On 03-August-23			Bond Future	123.39	123.3765	123.3916	123.3765	2,275.00
23/05/2023	2029 On 02-November-23			Bond Future	124.83	124.8185	124.8335	124.8185	0.00
23/05/2023	2029 On 01-February-24			Bond Future	127.71	127.6964	127.7117	127.6964	0.00
23/05/2023	2029 On 02-May-24			Bond Future	129.27	129.2547	129.2705	129.2547	0.00
23/05/2023	2029 On 01-August-24			Bond Future	132.09	132.0690	132.0858	132.0690	0.00
23/05/2023	2030 On 03-August-23			Bond Future	11.33	85.1368	85.1644	85.1368	103,751.00
23/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1480	1	1	1	0.00
23/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5149	5	5	5	0.00
23/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	195	0	0	0	1,012.00
23/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	371	0	0	0	350.00
23/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1436	1	1	1	0.00
23/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6184	6	6	6	0.00
23/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1458	1	1	1	0.00
23/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1365	1	1	1	0.00
23/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	141	0	0	0	350.00
23/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1402	1	1	1	0.00
23/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	3198	3	3	3	0.00
23/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	226	0	0	0	1,012.00
23/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	4089	4	4	4	0.00
23/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1384	1	1	1	0.00
23/05/2023	2030 On 02-November-23			Bond Future	11.44	87.0416	87.0695	87.0416	116.00
23/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2430	2	2	2	0.00
23/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	316	0	0	0	500.00
23/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1071	1	1	1	0.00
23/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1058	1	1	1	0.00
23/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2126	2	2	2	0.00
23/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	398	0	0	0	800.00
23/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	610	1	1	1	500.00
23/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1045	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	207	0	0	0	800.00
23/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	8024	8	8	8	0.00
23/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3637	4	4	4	0.00
23/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	6046	6	6	6	0.00
23/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	2185	2	2	2	500.00
23/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3609	4	4	4	0.00
23/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3582	4	4	4	0.00
23/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4902	5	5	5	0.00
23/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6737	7	7	7	0.00
23/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1939	2	2	2	800.00
23/05/2023	2030 On 01-February-24			Bond Future	11.56	85.0227	85.0511	85.0227	0.00
23/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3064	3	3	3	0.00
23/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3315	3	3	3	0.00
23/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	3891	4	4	4	0.00
23/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2231	2	2	2	0.00
23/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2251	2	2	2	0.00
23/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	861	1	1	1	500.00
23/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2156	2	2	2	0.00
23/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	362	0	0	0	400.00
23/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	509	1	1	1	500.00
23/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	612	1	1	1	400.00
23/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2270	2	2	2	0.00
23/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1620	2	2	2	0.00
23/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	530	1	1	1	1,360.00
23/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	670	1	1	1	200.00
23/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	6238	6	6	6	0.00
23/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	8411	8	8	8	0.00
23/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	7202	7	7	7	0.00
23/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	7055	7	7	7	0.00
23/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	3001	3	3	3	0.00
23/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	2180	2	2	2	500.00
23/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1860	2	2	2	400.00
23/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6553	7	7	7	0.00

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23/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	3119	3	3	3	1,360.00
23/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5484	6	5	6	0.00
23/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3795	4	4	4	200.00
23/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	3020	3	3	3	0.00
23/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	3040	3	3	3	0.00
23/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2343	2	2	2	200.00
23/05/2023	2030 On 02-May-24			Bond Future	11.69	86.9647	86.9939	86.9647	0.00
23/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3251	3	3	3	0.00
23/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	640	1	1	1	1,000.00
23/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	451	0	0	0	0.00
23/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4289	4	4	4	0.00
23/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1260	1	1	1	1,080.00
23/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	373	0	0	0	1,000.00
23/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	446	0	0	0	0.00
23/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	441	0	0	0	0.00
23/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7759	8	8	8	0.00
23/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7723	8	8	8	0.00
23/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	8308	8	8	8	0.00
23/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4553	5	5	5	0.00
23/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1786	2	2	2	1,080.00
23/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7687	8	8	8	0.00
23/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	6538	7	7	7	0.00
23/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2333	2	2	2	1,000.00
23/05/2023	2030 On 01-August-24			Bond Future	11.87	84.8299	84.8601	84.8299	0.00
23/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	917	1	1	1	0.00
23/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	910	1	1	1	0.00
23/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	902	1	1	1	0.00
23/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	6442	6	6	6	0.00
23/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	6412	6	6	6	0.00
23/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	6381	6	6	6	0.00
23/05/2023	2032 On 03-August-23			Bond Future	11.99	83.1431	83.1028	83.1431	119,198.00
23/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	602	1	1	1	0.00

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23/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	1679	2	2	2	5,000.00
23/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1111	1	1	1	0.00
23/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1131	1	1	1	0.00
23/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	0	0	1,500.00
23/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	16	0	0	0	7,500.00
23/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1152	1	1	1	0.00
23/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1437	1	1	1	5,000.00
23/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	750	1	1	1	0.00
23/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2806	3	3	3	7,500.00
23/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1859	2	2	2	0.00
23/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	2176	2	2	2	0.00
23/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	8273	8	8	8	0.00
23/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11998	12	12	12	0.00
23/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	2202	2	2	2	0.00
23/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	2228	2	2	2	0.00
23/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1642	2	2	2	0.00
23/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	3132	3	3	3	7,500.00
23/05/2023	2032 On 02-November-23			Bond Future	12.12	80.8393	80.7977	80.8393	64,900.00
23/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	2904	3	3	3	0.00
23/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	924	1	1	1	0.00
23/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	761	1	1	1	500.00
23/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	912	1	1	1	0.00
23/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	937	1	1	1	0.00
23/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	385	0	0	0	500.00
23/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2054	2	2	2	0.00
23/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	3042	3	3	3	0.00
23/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	7620	8	8	8	0.00
23/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	5540	6	6	6	0.00
23/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4996	5	5	5	0.00
23/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	5067	5	5	5	0.00
23/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	5032	5	5	5	0.00
23/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	2278	2	2	2	500.00
23/05/2023	2032 On 01-February-24			Bond Future	12.25	82.6850	82.6424	82.6850	0.00

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23/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2287	2	2	2	0.00
23/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	766	1	1	1	1,200.00
23/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4105	4	4	4	0.00
23/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4404	4	4	4	0.00
23/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	3789	4	4	4	0.00
23/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2091	2	2	2	0.00
23/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2247	2	2	2	0.00
23/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2267	2	2	2	0.00
23/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	782	1	1	1	200.00
23/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1081	1	1	1	500.00
23/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	331	0	0	0	1,200.00
23/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	640	1	1	1	500.00
23/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10926	11	11	11	0.00
23/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	6343	6	6	6	0.00
23/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	4064	4	4	4	0.00
23/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	4089	4	4	4	0.00
23/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	4294	4	4	4	200.00
23/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2325	2	2	2	500.00
23/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2493	2	2	2	1,200.00
23/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	7614	8	8	8	0.00
23/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	7532	8	8	8	0.00
23/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	8319	8	8	8	0.00
23/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	4040	4	4	4	0.00
23/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2689	3	3	3	200.00
23/05/2023	2032 On 02-May-24			Bond Future	12.38	80.4106	80.3671	80.4106	0.00
23/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	5668	6	6	6	0.00
23/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1197	1	1	1	1,550.00
23/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	915	1	1	1	500.00
23/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	508	1	1	1	0.00
23/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	513	1	1	1	0.00
23/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	537	1	1	1	500.00
23/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4394	4	4	4	0.00
23/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5175	5	5	5	0.00

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23/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	575	1	1	1	1,550.00
23/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	722	1	1	1	1,000.00
23/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	412	0	0	0	1,000.00
23/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	519	1	1	1	0.00
23/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8798	9	9	9	0.00
23/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	9667	10	10	10	0.00
23/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	7562	8	8	8	0.00
23/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	8418	8	8	8	0.00
23/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1864	2	2	2	500.00
23/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	8670	9	9	9	0.00
23/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8840	9	9	9	0.00
23/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8883	9	9	9	0.00
23/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6673	7	7	7	0.00
23/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5752	6	6	6	0.00
23/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2222	2	2	2	1,000.00
23/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1676	2	2	2	1,550.00
23/05/2023	2032 On 01-August-24			Bond Future	12.55	82.1379	82.0939	82.1379	0.00
23/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1126	1	1	1	0.00
23/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1135	1	1	1	0.00
23/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1145	1	1	1	0.00
23/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	7244	7	7	7	0.00
23/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	7280	7	7	7	0.00
23/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	7316	7	7	7	0.00
23/05/2023	2033 On 03-August-23			Bond Future	115.72	115.7011	115.7171	115.7011	7,227.00
23/05/2023	2033 On 02-November-23			Bond Future	116.89	116.8768	116.8927	116.8768	0.00
23/05/2023	2033 On 01-February-24			Bond Future	119.59	119.5715	119.5877	119.5715	0.00
23/05/2023	2033 On 02-May-24			Bond Future	120.86	120.8461	120.8628	120.8461	0.00
23/05/2023	2033 On 01-August-24			Bond Future	123.49	123.4773	123.4949	123.4773	0.00
23/05/2023	2037 On 03-August-23			Bond Future	12.78	73.1154	73.0198	73.1154	131,595.00
23/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	0	0	1,800.00
23/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	25	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	650	1	1	1	0.00
23/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	622	1	1	1	0.00
23/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	636	1	1	1	0.00
23/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3989	4	4	4	0.00
23/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	4030	4	4	4	0.00
23/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3949	4	4	4	0.00
23/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9825	10	10	10	0.00
23/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	14200	14	14	14	0.00
23/05/2023	2037 On 02-November-23			Bond Future	12.90	74.7514	74.6534	74.7514	0.00
23/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	537	1	1	1	0.00
23/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	529	1	1	1	0.00
23/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	545	1	1	1	0.00
23/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7703	8	8	8	0.00
23/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7654	8	8	8	0.00
23/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7605	8	8	8	0.00
23/05/2023	2037 On 01-February-24			Bond Future	13.03	72.2016	72.1012	72.2016	0.00
23/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	1958	2	2	2	0.00
23/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	1939	2	2	2	0.00
23/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	1978	2	2	2	0.00
23/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5520	5	6	5	0.00
23/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5586	6	6	6	0.00
23/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5553	5	6	5	0.00
23/05/2023	2037 On 02-May-24			Bond Future	13.17	73.8505	73.7479	73.8505	0.00
23/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	738	1	1	1	0.00
23/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	746	1	1	1	0.00
23/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	754	1	1	1	0.00
23/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9816	10	10	10	0.00
23/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9768	10	10	10	0.00
23/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9719	10	10	10	0.00
23/05/2023	2037 On 01-August-24			Bond Future	13.34	71.1819	71.0775	71.1819	0.00
23/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1610	2	2	2	0.00
23/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1595	2	2	2	0.00
23/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1581	2	2	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
23/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7803	8	8	8	0.00
23/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7764	8	8	8	0.00
23/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7726	8	8	8	0.00
23/05/2023	2038 On 03-August-23			Bond Future	124.91	124.5964	124.9109	124.5964	3,022.00
23/05/2023	2038 On 02-November-23			Bond Future	127.73	127.4130	127.7342	127.4130	1,656.00
23/05/2023	2038 On 01-February-24			Bond Future	128.63	128.3037	128.6323	128.3037	0.00
23/05/2023	2038 On 02-May-24			Bond Future	131.60	131.2638	131.6000	131.2638	0.00
23/05/2023	2038 On 01-August-24			Bond Future	132.36	132.0186	132.3627	132.0186	0.00
23/05/2023	2040 On 03-August-23			Bond Future	12.88	74.0575	73.9284	74.0575	133,368.00
23/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	627	1	1	1	0.00
23/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	641	1	1	1	0.00
23/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	655	1	1	1	0.00
23/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	4241	4	4	4	0.00
23/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	4284	4	4	4	0.00
23/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	4328	4	4	4	0.00
23/05/2023	2040 On 02-November-23			Bond Future	13.00	75.7147	75.5823	75.7147	104.00
23/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	526	1	1	1	0.00
23/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	510	1	1	1	0.00
23/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	518	1	1	1	0.00
23/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	8514	8	9	8	0.00
23/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8622	9	9	9	0.00
23/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	8568	8	9	8	0.00
23/05/2023	2040 On 01-February-24			Bond Future	13.13	72.9365	72.8010	72.9365	28.00
23/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	1934	2	2	2	0.00
23/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	1896	2	2	2	0.00
23/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	1915	2	2	2	0.00
23/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	6184	6	6	6	0.00
23/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	6222	6	6	6	0.00
23/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	6146	6	6	6	0.00
23/05/2023	2040 On 02-May-24			Bond Future	13.27	74.6021	74.4637	74.6021	0.00
23/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	905	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	895	1	1	1	0.00
23/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	886	1	1	1	0.00
23/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	10074	10	10	10	0.00
23/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	10177	10	10	10	0.00
23/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	10125	10	10	10	0.00
23/05/2023	2040 On 01-August-24			Bond Future	13.43	71.6990	71.5578	71.6990	0.00
23/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	1918	2	2	2	0.00
23/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	1935	2	2	2	0.00
23/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	1952	2	2	2	0.00
23/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7708	8	8	8	0.00
23/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7748	8	8	8	0.00
23/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7787	8	8	8	0.00
23/05/2023	2044 On 03-August-23			Bond Future	12.90	70.5853	70.5110	70.5853	85,310.00
23/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	187	0	0	0	4,553.00
23/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1102	1	1	1	0.00
23/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	562	1	1	1	0.00
23/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	375	0	0	0	0.00
23/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	537	1	1	1	0.00
23/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	550	1	1	1	0.00
23/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4681	5	5	5	0.00
23/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4728	5	5	5	0.00
23/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	5456	5	5	5	4,754.00
23/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4635	5	5	5	0.00
23/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3281	3	3	3	9,106.00
23/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6793	7	7	7	3,076.00
23/05/2023	2044 On 02-November-23			Bond Future	13.02	72.1647	72.0885	72.1647	0.00
23/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	485	1	0	1	0.00
23/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	492	1	0	1	0.00
23/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	500	1	0	1	0.00
23/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8866	9	9	9	0.00
23/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8921	9	9	9	0.00
23/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8977	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	2044 On 01-February-24			Bond Future	13.14	69.4307	69.3527	69.4307	0.00
23/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1804	2	2	2	0.00
23/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1822	2	2	2	0.00
23/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	1841	2	2	2	0.00
23/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6481	6	6	6	0.00
23/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6520	6	7	6	0.00
23/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6560	7	7	7	0.00
23/05/2023	2044 On 02-May-24			Bond Future	13.27	71.0163	70.9365	71.0163	0.00
23/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1135	1	1	1	0.00
23/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1146	1	1	1	0.00
23/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1157	1	1	1	0.00
23/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	10168	10	10	10	0.00
23/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	10220	10	10	10	0.00
23/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	10272	10	10	10	0.00
23/05/2023	2044 On 01-August-24			Bond Future	13.43	68.1611	68.0799	68.1611	0.00
23/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2115	2	2	2	0.00
23/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2081	2	2	2	0.00
23/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2098	2	2	2	0.00
23/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	8172	8	8	8	0.00
23/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	8213	8	8	8	0.00
23/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	8132	8	8	8	0.00
23/05/2023	2046 On 03-August-23			Bond Future	109.52	109.8479	109.5220	109.8479	12,882.00
23/05/2023	2046 On 02-November-23			Bond Future	109.88	110.2147	109.8812	110.2147	4,292.00
23/05/2023	2046 On 01-February-24			Bond Future	112.41	112.7560	112.4146	112.7560	0.00
23/05/2023	2046 On 02-May-24			Bond Future	112.83	113.1766	112.8273	113.1766	0.00
23/05/2023	2046 On 01-August-24			Bond Future	115.28	115.6388	115.2823	115.6388	0.00
23/05/2023	2050 On 03-August-23			Bond Future	109.40	109.3873	109.4034	109.3873	10,740.00
23/05/2023	2050 On 02-November-23			Bond Future	111.88	111.8600	111.8760	111.8600	3,146.00
23/05/2023	2050 On 01-February-24			Bond Future	112.18	112.1604	112.1767	112.1604	0.00
23/05/2023	2050 On 02-May-24			Bond Future	114.76	114.7478	114.7646	114.7478	0.00
23/05/2023	2050 On 01-August-24			Bond Future	114.92	114.9035	114.9212	114.9035	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
23/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	AL37 On 03-August-23			Index Future	857.73	857.1120	857.7260	857.1120	0.00
23/05/2023	AL37 On 02-November-23			Index Future	876.90	876.2730	876.8970	876.2730	0.00
23/05/2023	AL37 On 01-February-24			Index Future	896.91	896.2730	896.9100	896.2730	0.00
23/05/2023	AL37 On 02-May-24			Index Future	917.41	916.7600	917.4130	916.7600	0.00
23/05/2023	AL37 On 01-August-24			Index Future	937.23	936.5560	937.2270	936.5560	0.00
23/05/2023	AL7T On 03-August-23			Index Future	963.84	964.5650	963.8380	964.5650	0.00
23/05/2023	AL7T On 02-November-23			Index Future	985.38	986.1280	985.3810	986.1280	0.00
23/05/2023	AL7T On 01-February-24			Index Future	1007.87	1008.6350	1007.8700	1008.6350	0.00
23/05/2023	AL7T On 02-May-24			Index Future	1030.91	1031.6910	1030.9100	1031.6910	0.00
23/05/2023	AL7T On 01-August-24			Index Future	1053.18	1053.9690	1053.1750	1053.9690	0.00
23/05/2023	ALBI On 03-August-23			Index Future	848.38	848.7360	848.3780	848.7360	101.00
23/05/2023	ALBI On 02-November-23			Index Future	867.34	867.7090	867.3400	867.7090	0.00
23/05/2023	ALBI On 01-February-24			Index Future	887.14	887.5140	887.1350	887.5140	0.00
23/05/2023	ALBI On 02-May-24			Index Future	907.42	907.8010	907.4150	907.8010	0.00
23/05/2023	ALBI On 01-August-24			Index Future	927.01	927.4030	927.0130	927.4030	0.00
23/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2023	ES33 On 03-August-23			Bond Future	13.29	71.3231	71.2439	71.3231	350.00
23/05/2023	ES33 On 02-November-23			Bond Future	13.46	69.1364	69.0551	69.1364	0.00
23/05/2023	ES33 On 01-February-24			Bond Future	13.63	70.7307	70.6475	70.7307	0.00
23/05/2023	ES33 On 02-May-24			Bond Future	13.81	68.5614	68.4763	68.5614	0.00
23/05/2023	ES33 On 01-August-24			Bond Future	14.02	70.0485	69.9619	70.0485	0.00
23/05/2023	ES42 On 03-August-23			Bond Future	13.62	68.0525	68.0117	68.0525	4,000.00
23/05/2023	ES42 On 02-November-23			Bond Future	13.77	65.3270	65.2851	65.3270	0.00
23/05/2023	ES42 On 01-February-24			Bond Future	13.92	66.8337	66.7907	66.8337	0.00
23/05/2023	ES42 On 02-May-24			Bond Future	14.08	64.1121	64.0682	64.1121	0.00
23/05/2023	ES42 On 01-August-24			Bond Future	14.27	65.4996	65.4551	65.4996	0.00
23/05/2023	GOVI On 03-August-23			GOVI	836.04	836.4090	836.0400	836.4090	838.00
23/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	11800	1	1	1	0.00
23/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	11700	1	1	1	0.00
23/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	11900	1	1	1	0.00
23/05/2023	GOVI On 02-November-23			GOVI	854.73	855.1060	854.7260	855.1060	0.00
23/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	310840	31	31	31	0.00
23/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	310940	31	31	31	0.00
23/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	310740	31	31	31	0.00
23/05/2023	GOVI On 01-February-24			GOVI	874.23	874.6230	874.2330	874.6230	0.00
23/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 01-February-24	880.00	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
23/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	57670	5	6	5	0.00
23/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	57570	5	6	5	0.00
23/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	57470	5	6	5	0.00
23/05/2023	GOVI On 02-May-24			GOVI	894.22	894.6160	894.2180	894.6160	0.00
23/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	567520	56	57	56	0.00
23/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	567620	56	57	56	0.00
23/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	567720	56	57	56	0.00
23/05/2023	GOVI On 01-August-24			GOVI	913.53	913.9340	913.5310	913.9340	0.00
23/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
23/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	298590	29	30	29	0.00
23/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	298490	29	30	29	0.00
23/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	298390	29	30	29	0.00
23/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2023	IGOV On 03-August-23			Index Future	324.16	324.1520	324.1640	324.1520	638.00
23/05/2023	IGOV On 02-November-23			Index Future	331.49	331.4760	331.4870	331.4760	16.00
23/05/2023	IGOV On 01-February-24			Index Future	339.13	339.1180	339.1290	339.1180	0.00
23/05/2023	IGOV On 02-May-24			Index Future	346.96	346.9440	346.9560	346.9440	0.00
23/05/2023	IGOV On 01-August-24			Index Future	354.52	354.5090	354.5220	354.5090	0.00
23/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
23/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.66	91.3500	91.3400	91.3500	0.00
23/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.84	91.2100	91.1600	91.2100	0.00
23/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	9.07	90.9900	90.9350	90.9900	0.00
23/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.24	90.8250	90.7650	90.8250	0.00
23/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.27	90.8000	90.7300	90.8000	0.00
23/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.32	90.7600	90.6800	90.7600	0.00
23/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.35	90.7350	90.6550	90.7350	0.00
23/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.34	90.7400	90.6600	90.7400	0.00
23/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.22	90.8450	90.7800	90.8450	0.00
23/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	9.01	91.0400	90.9900	91.0400	0.00
23/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.86	91.2000	91.1400	91.2000	0.00
23/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.86	91.1900	91.1450	91.1900	0.00
23/05/2023	R035 On 03-August-23			Bond Future	12.48	82.1897	82.0926	82.1897	55,448.00
23/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	501	1	1	1	0.00
23/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	826	1	1	1	0.00
23/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	842	1	1	1	0.00
23/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	859	1	1	1	0.00
23/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	1973	0	2	0	0.00
23/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	3362	3	3	3	0.00
23/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	3398	3	3	3	0.00
23/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1886	0	2	0	0.00
23/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3434	3	3	3	0.00
23/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	4345	4	4	4	4,870.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	R035 On 02-November-23			Bond Future	12.62	79.5168	79.4173	79.5168	111,481.00
23/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	680	1	1	1	0.00
23/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	175	0	0	0	400.00
23/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3608	4	4	4	0.00
23/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	412	0	0	0	400.00
23/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	658	1	1	1	0.00
23/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	669	1	1	1	0.00
23/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6949	7	7	7	0.00
23/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6994	7	7	7	0.00
23/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2453	2	2	2	400.00
23/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	11064	11	11	11	0.00
23/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6905	7	7	7	0.00
23/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	8380	8	8	8	0.00
23/05/2023	R035 On 01-February-24			Bond Future	12.75	81.3322	81.2304	81.3322	0.00
23/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2237	2	2	2	0.00
23/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5621	6	6	6	0.00
23/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	706	1	1	1	400.00
23/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2196	2	2	2	0.00
23/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2216	2	2	2	0.00
23/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	381	0	0	0	400.00
23/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11836	12	12	12	0.00
23/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	5022	5	5	5	0.00
23/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	9271	9	9	9	0.00
23/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	5052	5	5	5	0.00
23/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2273	2	2	2	400.00
23/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4991	5	5	5	0.00
23/05/2023	R035 On 02-May-24			Bond Future	12.88	78.6755	78.5714	78.6755	0.00
23/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	769	1	1	1	0.00
23/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	761	1	1	1	0.00
23/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	753	1	1	1	0.00
23/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9494	9	9	9	0.00
23/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9446	9	9	9	0.00
23/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	9399	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	R035 On 01-August-24			Bond Future	13.05	80.3661	80.2600	80.3661	0.00
23/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1528	2	2	2	0.00
23/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1556	2	2	2	0.00
23/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1542	2	2	2	0.00
23/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7697	8	8	8	0.00
23/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7735	8	8	8	0.00
23/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7659	8	8	8	0.00
23/05/2023	R186 On 03-August-23			Bond Future	9.99	102.6581	102.7682	102.6581	82,550.00
23/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	644	1	1	1	0.00
23/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	667	1	1	1	0.00
23/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	655	1	1	1	0.00
23/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1379	1	1	1	0.00
23/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1396	1	1	1	0.00
23/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1362	1	1	1	0.00
23/05/2023	R186 On 02-November-23			Bond Future	10.08	104.9542	105.0664	104.9542	13,885.00
23/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	1941	2	2	2	0.00
23/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	633	1	1	1	0.00
23/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	625	1	1	1	0.00
23/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	462	0	0	0	1,715.00
23/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	641	1	1	1	0.00
23/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2456	3	2	3	0.00
23/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2494	3	2	3	0.00
23/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2475	3	2	3	0.00
23/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	1046	1	1	1	1,715.00
23/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2955	3	3	3	0.00
23/05/2023	R186 On 01-February-24			Bond Future	10.16	102.0385	102.1531	102.0385	0.00
23/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	908	1	1	1	0.00
23/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	898	1	1	1	0.00
23/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	889	1	1	1	0.00
23/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2493	3	2	3	0.00
23/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2524	3	3	3	0.00
23/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2508	3	3	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
23/05/2023	R186 On 02-May-24			Bond Future	10.25	104.3696	104.4869	104.3696	0.00
23/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	205	0	0	0	0.00
23/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	202	0	0	0	0.00
23/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	207	0	0	0	0.00
23/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5447	6	5	6	0.00
23/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5491	6	5	6	0.00
23/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5469	6	5	6	0.00
23/05/2023	R186 On 01-August-24			Bond Future	10.44	101.3051	101.4255	101.3051	0.00
23/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	437	0	0	0	0.00
23/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	433	0	0	0	0.00
23/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	429	0	0	0	0.00
23/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	4098	4	4	4	0.00
23/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	4133	4	4	4	0.00
23/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	4116	4	4	4	0.00
23/05/2023	R197 On 03-August-23			Bond Future	334.52	334.4324	334.5155	334.4324	49.00
23/05/2023	R197 On 02-November-23			Bond Future	342.08	341.9916	342.0754	341.9916	0.00
23/05/2023	R202 On 03-August-23			Bond Future	247.88	247.8416	247.8765	247.8416	5,336.00
23/05/2023	R202 On 02-November-23			Bond Future	253.48	253.4433	253.4784	253.4433	0.00
23/05/2023	R202 On 01-February-24			Bond Future	254.29	254.2524	254.2881	254.2524	0.00
23/05/2023	R202 On 02-May-24			Bond Future	260.15	260.1184	260.1548	260.1184	0.00
23/05/2023	R202 On 01-August-24			Bond Future	260.64	260.6038	260.6425	260.6038	0.00
23/05/2023	R209 On 03-August-23			Bond Future	12.51	63.0468	62.9618	63.0468	11,683.00
23/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	21	0	0	0	7,000.00
23/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	644	1	1	1	0.00
23/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	103	0	0	0	7,000.00
23/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
23/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	17	0	0	0	1,800.00
23/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	618	1	1	1	0.00
23/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	631	1	1	1	0.00
23/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	713	1	1	1	0.00
23/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	3013	3	3	3	1,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	6036	6	6	6	0.00
23/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	3178	3	3	3	0.00
23/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12662	13	13	13	0.00
23/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	3245	3	3	3	0.00
23/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	3211	3	3	3	0.00
23/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8539	8	9	8	0.00
23/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8802	9	9	9	0.00
23/05/2023	R209 On 02-November-23			Bond Future	12.62	61.3027	61.2156	61.3027	2.00
23/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	508	1	1	1	0.00
23/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	492	1	0	1	0.00
23/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	500	1	0	1	0.00
23/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6470	6	6	6	0.00
23/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6511	6	7	6	0.00
23/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6429	6	6	6	0.00
23/05/2023	R209 On 01-February-24			Bond Future	12.74	62.7024	62.6132	62.7024	0.00
23/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	1843	2	2	2	0.00
23/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1826	2	2	2	0.00
23/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	1861	2	2	2	0.00
23/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4505	4	5	4	0.00
23/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4533	4	5	4	0.00
23/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4561	5	5	5	0.00
23/05/2023	R209 On 02-May-24			Bond Future	12.86	60.9808	60.8897	60.9808	0.00
23/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	666	1	1	1	0.00
23/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	659	1	1	1	0.00
23/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	652	1	1	1	0.00
23/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8418	8	8	8	0.00
23/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8375	8	8	8	0.00
23/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8333	8	8	8	0.00
23/05/2023	R209 On 01-August-24			Bond Future	13.00	62.2908	62.1980	62.2908	0.00
23/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1380	1	1	1	0.00
23/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1367	1	1	1	0.00
23/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1393	1	1	1	0.00
23/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6697	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6731	7	7	7	0.00
23/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6765	7	7	7	0.00
23/05/2023	R210 On 03-August-23			Bond Future	226.79	226.7636	226.7900	226.7636	421.00
23/05/2023	R210 On 02-November-23			Bond Future	228.71	228.6814	228.7076	228.6814	0.00
23/05/2023	R210 On 01-February-24			Bond Future	233.98	233.9542	233.9807	233.9542	0.00
23/05/2023	R210 On 02-May-24			Bond Future	236.07	236.0458	236.0733	236.0458	0.00
23/05/2023	R210 On 01-August-24			Bond Future	241.21	241.1837	241.2129	241.1837	0.00
23/05/2023	R213 On 03-August-23			Bond Future	11.76	79.6787	79.6418	79.6787	23,396.00
23/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1188	1	1	1	0.00
23/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1208	1	1	1	0.00
23/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1229	1	1	1	0.00
23/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1782	2	2	2	0.00
23/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1760	2	2	2	0.00
23/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1804	2	2	2	0.00
23/05/2023	R213 On 02-November-23			Bond Future	11.88	77.9027	77.8646	77.9027	3,891.00
23/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	965	1	1	1	0.00
23/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	977	1	1	1	0.00
23/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	989	1	1	1	0.00
23/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	4117	4	4	4	0.00
23/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	4148	4	4	4	0.00
23/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	4178	4	4	4	0.00
23/05/2023	R213 On 01-February-24			Bond Future	12.01	79.6812	79.6422	79.6812	0.00
23/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2216	2	2	2	0.00
23/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2178	2	2	2	0.00
23/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2197	2	2	2	0.00
23/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	3406	3	3	3	0.00
23/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3428	3	3	3	0.00
23/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	3385	3	3	3	0.00
23/05/2023	R213 On 02-May-24			Bond Future	12.14	77.9407	77.9010	77.9407	0.00
23/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	476	0	0	0	0.00
23/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	482	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
23/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	487	0	0	0	0.00
23/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7993	8	8	8	0.00
23/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	8031	8	8	8	0.00
23/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	8069	8	8	8	0.00
23/05/2023	R213 On 01-August-24			Bond Future	12.31	79.6170	79.5768	79.6170	0.00
23/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1022	1	1	1	0.00
23/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1005	1	1	1	0.00
23/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1014	1	1	1	0.00
23/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6616	7	7	7	0.00
23/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6648	7	7	7	0.00
23/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6584	7	7	7	0.00
23/05/2023	R214 On 03-August-23			Bond Future	12.74	59.4939	59.4539	59.4939	19,496.00
23/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	642	1	1	1	0.00
23/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	615	1	1	1	0.00
23/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	628	1	1	1	0.00
23/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	3365	3	3	3	0.00
23/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3400	3	3	3	0.00
23/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	3330	3	3	3	0.00
23/05/2023	R214 On 02-November-23			Bond Future	12.86	57.5206	57.4795	57.5206	12.00
23/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	429	0	0	0	0.00
23/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	443	0	0	0	0.00
23/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	436	0	0	0	0.00
23/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	7163	7	7	7	0.00
23/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	7209	7	7	7	0.00
23/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	7117	7	7	7	0.00
23/05/2023	R214 On 01-February-24			Bond Future	12.97	58.8339	58.7918	58.8339	0.00
23/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1542	2	2	2	0.00
23/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1558	2	2	2	0.00
23/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1573	2	2	2	0.00
23/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	5292	5	5	5	0.00
23/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	5325	5	5	5	0.00
23/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	5357	5	5	5	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
23/05/2023	R214 On 02-May-24			Bond Future	13.09	56.8713	56.8284	56.8713	0.00
23/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	817	1	1	1	0.00
23/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	801	1	1	1	0.00
23/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	809	1	1	1	0.00
23/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8485	8	8	8	0.00
23/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8529	8	9	8	0.00
23/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8440	8	8	8	0.00
23/05/2023	R214 On 01-August-24			Bond Future	13.22	58.0933	58.0496	58.0933	0.00
23/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1712	2	2	2	0.00
23/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1727	2	2	2	0.00
23/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1742	2	2	2	0.00
23/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6434	6	6	6	0.00
23/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6467	6	6	6	0.00
23/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6501	6	7	6	0.00
23/05/2023	R248 On 03-August-23			Bond Future	12.85	73.4845	73.4086	73.4845	240,196.00
23/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	531	1	1	1	0.00
23/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	543	1	1	1	0.00
23/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3211	3	3	3	0.00
23/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	836	1	1	1	1,100.00
23/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	252	0	0	0	1,100.00
23/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	556	1	1	1	0.00
23/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4761	5	5	5	0.00
23/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	6357	6	6	6	0.00
23/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3917	4	4	4	0.00
23/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1363	1	1	1	1,100.00
23/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4808	5	5	5	0.00
23/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4856	5	5	5	0.00
23/05/2023	R248 On 02-November-23			Bond Future	12.97	70.6806	70.6027	70.6806	11,069.00
23/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	487	1	0	1	0.00
23/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	472	0	0	0	0.00
23/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	480	0	0	0	0.00
23/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	9230	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	9346	9	9	9	0.00
23/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	9288	9	9	9	0.00
23/05/2023	R248 On 01-February-24			Bond Future	13.10	72.2943	72.2145	72.2943	0.00
23/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1767	2	2	2	0.00
23/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1749	2	2	2	0.00
23/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1731	2	2	2	0.00
23/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	7060	7	7	7	0.00
23/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	7018	7	7	7	0.00
23/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6977	7	7	7	0.00
23/05/2023	R248 On 02-May-24			Bond Future	13.22	69.4946	69.4131	69.4946	13,000.00
23/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1098	1	1	1	0.00
23/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1077	1	1	1	0.00
23/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1088	1	1	1	0.00
23/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	11174	11	11	11	0.00
23/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	11285	11	11	11	0.00
23/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	11229	11	11	11	0.00
23/05/2023	R248 On 01-August-24			Bond Future	13.36	70.9870	70.9041	70.9870	0.00
23/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2419	2	2	2	0.00
23/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2381	2	2	2	0.00
23/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2400	2	2	2	0.00
23/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	8077	8	8	8	0.00
23/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	8116	8	8	8	0.00
23/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	8037	8	8	8	0.00