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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
15/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	2025 On 03-August-23			Bond Future	170.03	170.0390	170.0293	170.0390	6,270.00
15/05/2023	2025 On 02-November-23			Bond Future	173.80	173.8054	173.7952	173.8054	0.00
15/05/2023	2025 On 01-February-24			Bond Future	175.91	175.9218	175.9114	175.9218	0.00
15/05/2023	2025 On 02-May-24			Bond Future	179.94	179.9478	179.9372	179.9478	0.00
15/05/2023	2025 On 01-August-24			Bond Future	181.91	181.9240	181.9143	181.9240	0.00
15/05/2023	2029 On 03-August-23			Bond Future	123.92	123.5680	123.9195	123.5680	1,976.00
15/05/2023	2029 On 02-November-23			Bond Future	125.32	124.9591	125.3181	124.9591	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
15/05/2023	2029 On 01-February-24			Bond Future	128.15	127.7858	128.1529	127.7858	0.00
15/05/2023	2029 On 02-May-24			Bond Future	129.70	129.3258	129.7015	129.3258	0.00
15/05/2023	2029 On 01-August-24			Bond Future	132.47	132.0853	132.4696	132.0853	0.00
15/05/2023	2030 On 03-August-23			Bond Future	10.82	86.7936	10.8240	86.7936	97,833.00
15/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	2807	2	2807	2	0.00
15/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	7091	7	7091	7	0.00
15/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	623	1	623	1	1,012.00
15/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	1014	1	1014	1	350.00
15/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	2746	2	2746	2	0.00
15/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	2777	2	2777	2	0.00
15/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	8181	8	8181	8	0.00
15/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	43	0	43	0	350.00
15/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	598	1	598	1	0.00
15/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	618	1	618	1	0.00
15/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	1747	2	1747	2	0.00
15/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	73	0	73	0	1,012.00
15/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	2422	3	2422	3	0.00
15/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	608	1	608	1	0.00
15/05/2023	2030 On 02-November-23			Bond Future	10.92	88.6958	10.9202	88.6958	116.00
15/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	3631	3	3631	3	0.00
15/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	585	1	585	1	500.00
15/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1794	2	1794	2	0.00
15/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1775	2	1775	2	0.00
15/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	3241	3	3241	3	0.00
15/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	730	1	730	1	800.00
15/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	1085	1	1085	1	500.00
15/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1755	2	1755	2	0.00
15/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	388	0	388	0	800.00
15/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	6103	7	6103	7	0.00
15/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	2245	3	2245	3	0.00
15/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	4276	5	4276	5	0.00
15/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1199	1	1199	1	500.00
15/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	2224	2	2224	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
15/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	2203	2	2203	2	0.00
15/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	3275	4	3275	4	0.00
15/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	4904	5	4904	5	0.00
15/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1038	1	1038	1	800.00
15/05/2023	2030 On 01-February-24			Bond Future	11.02	86.6762	11.0162	86.6762	0.00
15/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	4214	0	4214	0	0.00
15/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	4518	4	4518	4	0.00
15/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	5199	5	5199	5	0.00
15/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	3182	3	3182	3	0.00
15/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	3206	3	3206	3	0.00
15/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1336	1	1336	1	500.00
15/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	3085	3	3085	3	0.00
15/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	573	0	573	0	400.00
15/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	803	1	803	1	500.00
15/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	964	1	964	1	400.00
15/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	3230	3	3230	3	0.00
15/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	2390	0	2390	0	0.00
15/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	837	1	837	1	1,360.00
15/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	1053	0	1053	0	200.00
15/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	4509	0	4509	0	0.00
15/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	6511	7	6511	7	0.00
15/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	5385	6	5385	6	0.00
15/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	5251	6	5251	6	0.00
15/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1851	2	1851	2	0.00
15/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1272	1	1272	1	500.00
15/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1058	1	1058	1	400.00
15/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	4794	5	4794	5	0.00
15/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1937	2	1937	2	1,360.00
15/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	3847	4	3847	4	0.00
15/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	2454	0	2454	0	200.00
15/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1865	2	1865	2	0.00
15/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1879	2	1879	2	0.00
15/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	1383	0	1383	0	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
15/05/2023	2030 On 02-May-24			Bond Future	11.12	88.6406	11.1190	88.6406	0.00
15/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	4684	4	4684	4	0.00
15/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	857	1	857	1	0.00
15/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	1169	1	1169	1	1,000.00
15/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	5877	6	5877	6	0.00
15/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	2143	2	2143	2	1,080.00
15/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	724	1	724	1	1,000.00
15/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	841	1	841	1	0.00
15/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	849	1	849	1	0.00
15/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	5983	6	5983	6	0.00
15/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	6015	6	6015	6	0.00
15/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	6516	7	6516	7	0.00
15/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	3292	4	3292	4	0.00
15/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1231	1	1231	1	1,080.00
15/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	4923	5	4923	5	0.00
15/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	5950	6	5950	6	0.00
15/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	1623	2	1623	2	1,000.00
15/05/2023	2030 On 01-August-24			Bond Future	11.27	86.5031	11.2714	86.5031	0.00
15/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1495	1	1495	1	0.00
15/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1484	1	1484	1	0.00
15/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1473	1	1473	1	0.00
15/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	4862	5	4862	5	0.00
15/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	4835	5	4835	5	0.00
15/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	4808	5	4808	5	0.00
15/05/2023	2032 On 03-August-23			Bond Future	11.51	84.8336	11.5134	84.8336	118,114.00
15/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	1405	1	1405	1	0.00
15/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	2252	2	2252	2	0.00
15/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	2222	2	2222	2	0.00
15/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	8	0	8	0	1,500.00
15/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	88	0	88	0	7,500.00
15/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	2283	2	2283	2	0.00
15/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1657	1	1657	1	0.00
15/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	2693	2	2693	2	5,000.00

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15/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	887	1	887	1	0.00
15/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	1483	2	1483	2	7,500.00
15/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1078	1	1078	1	0.00
15/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	6116	7	6116	7	0.00
15/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	9776	10	9776	10	0.00
15/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1110	1	1110	1	0.00
15/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1094	1	1094	1	0.00
15/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	1706	2	1706	2	7,500.00
15/05/2023	2032 On 02-November-23			Bond Future	11.63	82.5298	11.6269	82.5298	64,682.00
15/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	4230	4	4230	4	0.00
15/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	1308	1	1308	1	500.00
15/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1536	1	1536	1	0.00
15/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1555	1	1555	1	0.00
15/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1574	1	1574	1	0.00
15/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	661	1	661	1	500.00
15/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	3151	3	3151	3	0.00
15/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1898	2	1898	2	0.00
15/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	3847	4	3847	4	0.00
15/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	5656	6	5656	6	0.00
15/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	3393	4	3393	4	0.00
15/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	3422	4	3422	4	0.00
15/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	3451	4	3451	4	0.00
15/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1364	2	1364	2	500.00
15/05/2023	2032 On 01-February-24			Bond Future	11.74	84.3781	11.7384	84.3781	0.00
15/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	3185	3	3185	3	0.00
15/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	1143	1	1143	1	1,200.00
15/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	5396	5	5396	5	0.00
15/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	5023	0	5023	0	0.00
15/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5744	5	5744	5	0.00
15/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	3134	3	3134	3	0.00
15/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	3160	3	3160	3	0.00
15/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	1166	0	1166	0	200.00
15/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1591	1	1591	1	500.00

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15/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2934	0	2934	0	0.00
15/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	499	0	499	0	1,200.00
15/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	959	1	959	1	500.00
15/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	8839	9	8839	9	0.00
15/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	2882	0	2882	0	200.00
15/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	4597	5	4597	5	0.00
15/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	2701	3	2701	3	0.00
15/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	2720	3	2720	3	0.00
15/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1410	2	1410	2	500.00
15/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1528	2	1528	2	1,200.00
15/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	5734	6	5734	6	0.00
15/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	2682	3	2682	3	0.00
15/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	5660	0	5660	0	0.00
15/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	6382	7	6382	7	0.00
15/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	1667	0	1667	0	200.00
15/05/2023	2032 On 02-May-24			Bond Future	11.85	82.1274	11.8528	82.1274	0.00
15/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	7463	0	7463	0	0.00
15/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1595	1	1595	1	500.00
15/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	2039	0	2039	0	1,214.00
15/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	988	1	988	1	500.00
15/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	940	1	940	1	0.00
15/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	949	1	949	1	0.00
15/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	6038	6	6038	6	0.00
15/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	6917	7	6917	7	0.00
15/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	1281	1	1281	1	1,000.00
15/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	959	1	959	1	0.00
15/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	1048	0	1048	0	1,214.00
15/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	781	1	781	1	1,000.00
15/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	7744	8	7744	8	0.00
15/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	6600	0	6600	0	0.00
15/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	6945	7	6945	7	0.00
15/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	5829	6	5829	6	0.00
15/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1314	1	1314	1	500.00

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15/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	6984	7	6984	7	0.00
15/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	7023	7	7023	7	0.00
15/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	6829	7	6829	7	0.00
15/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	4303	0	4303	0	0.00
15/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5061	5	5061	5	0.00
15/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1179	0	1179	0	1,214.00
15/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1574	2	1574	2	1,000.00
15/05/2023	2032 On 01-August-24			Bond Future	12.01	83.8557	12.0055	83.8557	0.00
15/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1781	2	1781	2	0.00
15/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1795	2	1795	2	0.00
15/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1808	2	1808	2	0.00
15/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	5602	6	5602	6	0.00
15/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	5634	6	5634	6	0.00
15/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	5666	6	5666	6	0.00
15/05/2023	2033 On 03-August-23			Bond Future	116.97	116.2496	116.9675	116.2496	7,527.00
15/05/2023	2033 On 02-November-23			Bond Future	118.12	117.3856	118.1192	117.3856	0.00
15/05/2023	2033 On 01-February-24			Bond Future	120.79	120.0409	120.7911	120.0409	0.00
15/05/2023	2033 On 02-May-24			Bond Future	122.08	121.3076	122.0751	121.3076	0.00
15/05/2023	2033 On 01-August-24			Bond Future	124.68	123.8961	124.6805	123.8961	0.00
15/05/2023	2037 On 03-August-23			Bond Future	12.32	75.0304	12.3195	75.0304	131,648.00
15/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	7	0	7	0	1,800.00
15/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	87	0	87	0	1,800.00
15/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	1388	1	1388	1	0.00
15/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	1340	1	1340	1	0.00
15/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	1364	1	1364	1	0.00
15/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	2372	3	2372	3	0.00
15/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	2402	3	2402	3	0.00
15/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	2342	3	2342	3	0.00
15/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	7542	8	7542	8	0.00
15/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	11860	12	11860	12	0.00
15/05/2023	2037 On 02-November-23			Bond Future	12.44	76.6749	12.4364	76.6749	0.00
15/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	912	1	912	1	0.00
15/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	898	1	898	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
15/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	927	1	927	1	0.00
15/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	5709	6	5709	6	0.00
15/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	5666	6	5666	6	0.00
15/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	5624	6	5624	6	0.00
15/05/2023	2037 On 01-February-24			Bond Future	12.55	74.1357	12.5548	74.1357	0.00
15/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2727	3	2727	3	0.00
15/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2703	3	2703	3	0.00
15/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2752	3	2752	3	0.00
15/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3910	4	3910	4	0.00
15/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3965	4	3965	4	0.00
15/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3938	4	3938	4	0.00
15/05/2023	2037 On 02-May-24			Bond Future	12.68	75.8158	12.6767	75.8158	0.00
15/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1400	1	1400	1	0.00
15/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1412	1	1412	1	0.00
15/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1425	1	1425	1	0.00
15/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	8053	8	8053	8	0.00
15/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	8009	8	8009	8	0.00
15/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	7965	8	7965	8	0.00
15/05/2023	2037 On 01-August-24			Bond Future	12.83	73.1564	12.8320	73.1564	0.00
15/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2479	2	2479	2	0.00
15/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2460	2	2460	2	0.00
15/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2440	2	2440	2	0.00
15/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	6218	6	6218	6	0.00
15/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	6185	6	6185	6	0.00
15/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	6151	6	6151	6	0.00
15/05/2023	2038 On 03-August-23			Bond Future	125.94	124.2057	125.9366	124.2057	3,595.00
15/05/2023	2038 On 02-November-23			Bond Future	128.73	126.9570	128.7260	126.9570	1,343.00
15/05/2023	2038 On 01-February-24			Bond Future	129.60	127.7868	129.5958	127.7868	0.00
15/05/2023	2038 On 02-May-24			Bond Future	132.56	130.7111	132.5615	130.7111	0.00
15/05/2023	2038 On 01-August-24			Bond Future	133.29	131.4022	133.2931	131.4022	0.00
15/05/2023	2040 On 03-August-23			Bond Future	12.45	75.9227	12.4531	75.9227	133,120.00
15/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	1305	1	1305	1	0.00
15/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	1328	1	1328	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
15/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	1352	1	1352	1	0.00
15/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2617	3	2617	3	0.00
15/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2651	3	2651	3	0.00
15/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2685	3	2685	3	0.00
15/05/2023	2040 On 02-November-23			Bond Future	12.57	77.5869	12.5686	77.5869	29.00
15/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	851	1	851	1	0.00
15/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	826	1	826	1	0.00
15/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	839	1	839	1	0.00
15/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	6501	7	6501	7	0.00
15/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	6600	7	6600	7	0.00
15/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	6551	7	6551	7	0.00
15/05/2023	2040 On 01-February-24			Bond Future	12.69	74.8177	12.6857	74.8177	18.00
15/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2640	3	2640	3	0.00
15/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2592	2	2592	2	0.00
15/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2616	2	2616	2	0.00
15/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	4527	5	4527	5	0.00
15/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	4560	5	4560	5	0.00
15/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	4495	5	4495	5	0.00
15/05/2023	2040 On 02-May-24			Bond Future	12.81	76.5132	12.8055	76.5132	0.00
15/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1524	1	1524	1	0.00
15/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1496	1	1496	1	0.00
15/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1510	1	1510	1	0.00
15/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	8295	9	8295	9	0.00
15/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	8389	9	8389	9	0.00
15/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	8342	9	8342	9	0.00
15/05/2023	2040 On 01-August-24			Bond Future	12.96	73.6178	12.9570	73.6178	0.00
15/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2762	3	2762	3	0.00
15/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2784	3	2784	3	0.00
15/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2805	3	2805	3	0.00
15/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	6146	6	6146	6	0.00
15/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	6180	6	6180	6	0.00
15/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	6215	6	6215	6	0.00
15/05/2023	2044 On 03-August-23			Bond Future	12.51	72.3410	12.5091	72.3410	85,401.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	437	0	437	0	4,553.00
15/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1960	2	1960	2	0.00
15/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	1117	1	1117	1	0.00
15/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	791	1	791	1	0.00
15/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	1075	1	1075	1	0.00
15/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	1095	1	1095	1	0.00
15/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	3099	3	3099	3	0.00
15/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	3137	3	3137	3	0.00
15/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	3744	4	3744	4	4,754.00
15/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	3061	3	3061	3	0.00
15/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2011	2	2011	2	9,106.00
15/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	4915	5	4915	5	3,076.00
15/05/2023	2044 On 02-November-23			Bond Future	12.62	73.9267	12.6206	73.9267	0.00
15/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	744	1	744	1	0.00
15/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	755	1	755	1	0.00
15/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	767	1	767	1	0.00
15/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	6990	7	6990	7	0.00
15/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	7042	7	7042	7	0.00
15/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	7095	7	7095	7	0.00
15/05/2023	2044 On 01-February-24			Bond Future	12.73	71.2009	12.7333	71.2009	0.00
15/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2385	2	2385	2	0.00
15/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2408	2	2408	2	0.00
15/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2431	2	2431	2	0.00
15/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4913	5	4913	5	0.00
15/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4947	5	4947	5	0.00
15/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4981	5	4981	5	0.00
15/05/2023	2044 On 02-May-24			Bond Future	12.85	72.8143	12.8484	72.8143	0.00
15/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1533	1	1533	1	0.00
15/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1547	1	1547	1	0.00
15/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1561	1	1561	1	0.00
15/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	8377	9	8377	9	0.00
15/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	8425	9	8425	9	0.00
15/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	8474	9	8474	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
15/05/2023	2044 On 01-August-24			Bond Future	12.99	69.9660	12.9934	69.9660	0.00
15/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2698	3	2698	3	0.00
15/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2656	3	2656	3	0.00
15/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2677	3	2677	3	0.00
15/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	6541	7	6541	7	0.00
15/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	6577	7	6577	7	0.00
15/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	6505	7	6505	7	0.00
15/05/2023	2046 On 03-August-23			Bond Future	111.27	109.8741	111.2728	109.8741	13,030.00
15/05/2023	2046 On 02-November-23			Bond Future	111.62	110.1929	111.6225	110.1929	4,231.00
15/05/2023	2046 On 01-February-24			Bond Future	114.15	112.6858	114.1477	112.6858	0.00
15/05/2023	2046 On 02-May-24			Bond Future	114.58	113.0891	114.5846	113.0891	0.00
15/05/2023	2046 On 01-August-24			Bond Future	117.03	115.5001	117.0281	115.5001	0.00
15/05/2023	2050 On 03-August-23			Bond Future	111.57	110.9698	111.5714	110.9698	11,060.00
15/05/2023	2050 On 02-November-23			Bond Future	114.04	113.4280	114.0425	113.4280	3,146.00
15/05/2023	2050 On 01-February-24			Bond Future	114.35	113.7201	114.3486	113.7201	0.00
15/05/2023	2050 On 02-May-24			Bond Future	116.97	116.3224	116.9654	116.3224	0.00
15/05/2023	2050 On 01-August-24			Bond Future	117.13	116.4678	117.1253	116.4678	0.00
15/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	AL37 On 03-August-23			Index Future	873.52	868.8810	873.5180	868.8810	0.00
15/05/2023	AL37 On 02-November-23			Index Future	892.65	887.9170	892.6500	887.9170	0.00
15/05/2023	AL37 On 01-February-24			Index Future	912.64	907.7990	912.6370	907.7990	0.00
15/05/2023	AL37 On 02-May-24			Index Future	933.33	928.3770	933.3250	928.3770	0.00
15/05/2023	AL37 On 01-August-24			Index Future	953.08	948.0130	953.0780	948.0130	0.00
15/05/2023	AL7T On 03-August-23			Index Future	990.79	985.5180	990.7870	985.5180	0.00
15/05/2023	AL7T On 02-November-23			Index Future	1012.49	1007.1090	1012.4880	1007.1090	0.00
15/05/2023	AL7T On 01-February-24			Index Future	1035.16	1029.6600	1035.1570	1029.6600	0.00
15/05/2023	AL7T On 02-May-24			Index Future	1058.62	1053.0010	1058.6230	1053.0010	0.00
15/05/2023	AL7T On 01-August-24			Index Future	1081.03	1075.2730	1081.0280	1075.2730	0.00
15/05/2023	ALBI On 03-August-23			Index Future	870.07	865.8160	870.0700	865.8160	101.00
15/05/2023	ALBI On 02-November-23			Index Future	889.13	884.7850	889.1270	884.7850	0.00
15/05/2023	ALBI On 01-February-24			Index Future	909.03	904.5970	909.0340	904.5970	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
15/05/2023	ALBI On 02-May-24			Index Future	929.64	925.1030	929.6410	925.1030	0.00
15/05/2023	ALBI On 01-August-24			Index Future	949.32	944.6690	949.3160	944.6690	0.00
15/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2023	ES33 On 03-August-23			Bond Future	12.82	72.9838	12.8193	72.9838	350.00
15/05/2023	ES33 On 02-November-23			Bond Future	12.97	70.8022	12.9714	70.8022	0.00
15/05/2023	ES33 On 01-February-24			Bond Future	13.13	72.4041	13.1274	72.4041	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
15/05/2023	ES33 On 02-May-24			Bond Future	13.28	70.2607	13.2842	70.2607	0.00
15/05/2023	ES33 On 01-August-24			Bond Future	13.48	71.7540	13.4766	71.7540	0.00
15/05/2023	ES42 On 03-August-23			Bond Future	13.22	69.7109	13.2156	69.7109	4,000.00
15/05/2023	ES42 On 02-November-23			Bond Future	13.36	66.9916	13.3584	66.9916	0.00
15/05/2023	ES42 On 01-February-24			Bond Future	13.50	68.5074	13.4974	68.5074	0.00
15/05/2023	ES42 On 02-May-24			Bond Future	13.64	65.8120	13.6422	65.8120	0.00
15/05/2023	ES42 On 01-August-24			Bond Future	13.81	67.2076	13.8135	67.2076	0.00
15/05/2023	GOVI On 03-August-23			GOVI	857.53	853.3120	857.5310	853.3120	836.00
15/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	203010	16	203010	16	0.00
15/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	203210	16	203210	16	0.00
15/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	203110	16	203110	16	0.00
15/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-November-23			GOVI	876.31	872.0080	876.3130	872.0080	0.00
15/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	94970	14	94970	14	0.00
15/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	95070	14	95070	14	0.00
15/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	94870	14	94870	14	0.00
15/05/2023	GOVI On 01-February-24			GOVI	895.93	891.5330	895.9340	891.5330	0.00
15/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	159540	12	159540	12	0.00
15/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	159440	12	159440	12	0.00
15/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	159340	12	159340	12	0.00
15/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-May-24			GOVI	916.24	911.7430	916.2440	911.7430	0.00
15/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	347260	39	347260	39	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
15/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	347360	39	347360	39	0.00
15/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	347460	39	347460	39	0.00
15/05/2023	GOVI On 01-August-24			GOVI	935.64	931.0270	935.6350	931.0270	0.00
15/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
15/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	77550	12	77550	12	0.00
15/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	77450	12	77450	12	0.00
15/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	77350	12	77350	12	0.00
15/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2023	IGOV On 03-August-23			Index Future	326.74	325.3480	326.7390	325.3480	638.00
15/05/2023	IGOV On 02-November-23			Index Future	333.97	332.5540	333.9740	332.5540	16.00
15/05/2023	IGOV On 01-February-24			Index Future	341.53	340.0770	341.5280	340.0770	0.00
15/05/2023	IGOV On 02-May-24			Index Future	349.35	347.8600	349.3450	347.8600	0.00
15/05/2023	IGOV On 01-August-24			Index Future	356.81	355.2910	356.8120	355.2910	0.00
15/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.10	91.8600	8.1000	91.8600	0.00
15/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.3900	8.5250	91.3900	0.00
15/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.57	91.3750	8.5650	91.3750	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
15/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.82	91.1200	8.8150	91.1200	0.00
15/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.83	91.1100	8.8300	91.1100	0.00
15/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.88	91.0250	8.8750	91.0250	0.00
15/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.87	91.0450	8.8650	91.0450	0.00
15/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.78	91.1350	8.7750	91.1350	0.00
15/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.62	91.3000	8.6150	91.3000	0.00
15/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.51	91.3700	8.5100	91.3700	0.00
15/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.41	91.4850	8.4100	91.4850	0.00
15/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.39	91.4850	8.3900	91.4850	0.00
15/05/2023	R035 On 03-August-23			Bond Future	12.01	84.2305	12.0054	84.2305	55,050.00
15/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	1181	1	1181	1	0.00
15/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	1753	2	1753	2	0.00
15/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1781	2	1781	2	0.00
15/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1809	2	1809	2	0.00
15/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1837	2	1837	2	0.00
15/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1862	2	1862	2	0.00
15/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1888	2	1888	2	0.00
15/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	2551	3	2551	3	4,870.00
15/05/2023	R035 On 02-November-23			Bond Future	12.13	81.5664	12.1251	81.5664	104,851.00
15/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	1163	1	1163	1	0.00
15/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	327	0	327	0	400.00
15/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	5075	5	5075	5	0.00
15/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	1130	1	1130	1	0.00
15/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	1147	1	1147	1	0.00
15/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	734	1	734	1	400.00
15/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	4935	5	4935	5	0.00
15/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	4973	5	4973	5	0.00
15/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1427	2	1427	2	400.00
15/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	8723	9	8723	9	0.00
15/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	6210	6	6210	6	0.00
15/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	4896	5	4896	5	0.00
15/05/2023	R035 On 01-February-24			Bond Future	12.25	83.3931	12.2471	83.3931	0.00
15/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	7233	7	7233	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
15/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	3106	3	3106	3	0.00
15/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	3159	3	3159	3	0.00
15/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	1069	1	1069	1	400.00
15/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	3133	3	3133	3	0.00
15/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	586	1	586	1	400.00
15/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	9528	10	9528	10	0.00
15/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	7121	7	7121	7	0.00
15/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	3424	4	3424	4	0.00
15/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	3449	4	3449	4	0.00
15/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	3400	4	3400	4	0.00
15/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1372	1	1372	1	400.00
15/05/2023	R035 On 02-May-24			Bond Future	12.36	80.7692	12.3617	80.7692	0.00
15/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1407	1	1407	1	0.00
15/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1382	1	1382	1	0.00
15/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1394	1	1394	1	0.00
15/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	7523	8	7523	8	0.00
15/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	7566	8	7566	8	0.00
15/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	7480	8	7480	8	0.00
15/05/2023	R035 On 01-August-24			Bond Future	12.51	82.4694	12.5078	82.4694	0.00
15/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	2331	2	2331	2	0.00
15/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	2370	2	2370	2	0.00
15/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	2350	2	2350	2	0.00
15/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	5929	6	5929	6	0.00
15/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	5961	6	5961	6	0.00
15/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	5896	6	5896	6	0.00
15/05/2023	R186 On 03-August-23			Bond Future	9.45	103.7449	9.4507	103.7449	83,113.00
15/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	1402	1	1402	1	0.00
15/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	1439	1	1439	1	0.00
15/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	1421	1	1421	1	0.00
15/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	590	1	590	1	0.00
15/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	600	1	600	1	0.00
15/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	581	1	581	1	0.00
15/05/2023	R186 On 02-November-23			Bond Future	9.50	106.0183	9.5015	106.0183	14,843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2954	3	2954	3	0.00
15/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	1146	1	1146	1	0.00
15/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	1133	1	1133	1	0.00
15/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	1159	1	1159	1	0.00
15/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	861	1	861	1	1,715.00
15/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1433	2	1433	2	0.00
15/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	1461	2	1461	2	0.00
15/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	1447	2	1447	2	0.00
15/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	518	1	518	1	1,715.00
15/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	1813	2	1813	2	0.00
15/05/2023	R186 On 01-February-24			Bond Future	9.54	103.0819	9.5413	103.0819	0.00
15/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1438	1	1438	1	0.00
15/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1425	1	1425	1	0.00
15/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1411	1	1411	1	0.00
15/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	1492	2	1492	2	0.00
15/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	1514	2	1514	2	0.00
15/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	1503	2	1503	2	0.00
15/05/2023	R186 On 02-May-24			Bond Future	9.58	105.4181	9.5764	105.4181	0.00
15/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	335	0	335	0	0.00
15/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	331	0	331	0	0.00
15/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	339	0	339	0	0.00
15/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4031	5	4031	5	0.00
15/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4072	5	4072	5	0.00
15/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4051	5	4051	5	0.00
15/05/2023	R186 On 01-August-24			Bond Future	9.70	102.3310	9.6982	102.3310	0.00
15/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	697	1	697	1	0.00
15/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	691	1	691	1	0.00
15/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	685	1	685	1	0.00
15/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	2822	3	2822	3	0.00
15/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	2853	3	2853	3	0.00
15/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	2838	3	2838	3	0.00
15/05/2023	R197 On 03-August-23			Bond Future	334.67	334.7275	334.6732	334.7275	12.00
15/05/2023	R197 On 02-November-23			Bond Future	342.09	342.1417	342.0855	342.1417	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
15/05/2023	R202 On 03-August-23			Bond Future	247.55	249.8778	247.5519	249.8778	5,413.00
15/05/2023	R202 On 02-November-23			Bond Future	253.03	255.4125	253.0346	255.4125	0.00
15/05/2023	R202 On 01-February-24			Bond Future	253.73	256.1656	253.7338	256.1656	0.00
15/05/2023	R202 On 02-May-24			Bond Future	259.54	262.0276	259.5405	262.0276	0.00
15/05/2023	R202 On 01-August-24			Bond Future	259.92	262.4547	259.9159	262.4547	0.00
15/05/2023	R209 On 03-August-23			Bond Future	12.03	64.8061	12.0300	64.8061	11,704.00
15/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	79	0	79	0	7,000.00
15/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	1405	1	1405	1	0.00
15/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	317	0	317	0	7,000.00
15/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	5	0	5	0	1,800.00
15/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	68	0	68	0	1,800.00
15/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	1359	1	1359	1	0.00
15/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	1382	1	1382	1	0.00
15/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	1522	1	1522	1	0.00
15/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1662	2	1662	2	1,750.00
15/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	4089	4	4089	4	0.00
15/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1778	2	1778	2	0.00
15/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	10505	11	10505	11	0.00
15/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1826	2	1826	2	0.00
15/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1802	2	1802	2	0.00
15/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	6436	7	6436	7	0.00
15/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	6691	7	6691	7	0.00
15/05/2023	R209 On 02-November-23			Bond Future	12.13	63.0726	12.1350	63.0726	2.00
15/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	885	1	885	1	0.00
15/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	858	1	858	1	0.00
15/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	871	1	871	1	0.00
15/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	4661	5	4661	5	0.00
15/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	4698	5	4698	5	0.00
15/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	4625	5	4625	5	0.00
15/05/2023	R209 On 01-February-24			Bond Future	12.24	64.4852	12.2374	64.4852	0.00
15/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2622	2	2622	2	0.00
15/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	2598	2	2598	2	0.00
15/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2645	2	2645	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
15/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	3086	3	3086	3	0.00
15/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	3109	3	3109	3	0.00
15/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	3131	3	3131	3	0.00
15/05/2023	R209 On 02-May-24			Bond Future	12.34	62.7929	12.3413	62.7929	0.00
15/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1313	1	1313	1	0.00
15/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1301	1	1301	1	0.00
15/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1290	1	1290	1	0.00
15/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	6815	7	6815	7	0.00
15/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	6777	7	6777	7	0.00
15/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	6739	7	6739	7	0.00
15/05/2023	R209 On 01-August-24			Bond Future	12.47	64.1144	12.4729	64.1144	0.00
15/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	2171	2	2171	2	0.00
15/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	2153	2	2153	2	0.00
15/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	2188	2	2188	2	0.00
15/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	5230	5	5230	5	0.00
15/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	5259	5	5259	5	0.00
15/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	5289	6	5289	6	0.00
15/05/2023	R210 On 03-August-23			Bond Future	227.86	227.9402	227.8641	227.9402	421.00
15/05/2023	R210 On 02-November-23			Bond Future	229.70	229.7830	229.7050	229.7830	0.00
15/05/2023	R210 On 01-February-24			Bond Future	234.90	234.9811	234.9011	234.9811	0.00
15/05/2023	R210 On 02-May-24			Bond Future	236.98	237.0609	236.9795	237.0609	0.00
15/05/2023	R210 On 01-August-24			Bond Future	242.04	242.1176	242.0355	242.1176	0.00
15/05/2023	R213 On 03-August-23			Bond Future	11.26	81.2584	11.2571	81.2584	23,367.00
15/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	2328	2	2328	2	0.00
15/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	2358	2	2358	2	0.00
15/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	2387	2	2387	2	0.00
15/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	818	1	818	1	0.00
15/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	806	1	806	1	0.00
15/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	831	1	831	1	0.00
15/05/2023	R213 On 02-November-23			Bond Future	11.37	79.4819	11.3678	79.4819	6,998.00
15/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1620	1	1620	1	0.00
15/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1639	1	1639	1	0.00
15/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1658	1	1658	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
15/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	2662	3	2662	3	0.00
15/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	2686	3	2686	3	0.00
15/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	2710	3	2710	3	0.00
15/05/2023	R213 On 01-February-24			Bond Future	11.48	81.2619	11.4808	81.2619	0.00
15/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	3127	3	3127	3	0.00
15/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	3079	3	3079	3	0.00
15/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	3102	3	3102	3	0.00
15/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2174	2	2174	2	0.00
15/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2190	2	2190	2	0.00
15/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2158	2	2158	2	0.00
15/05/2023	R213 On 02-May-24			Bond Future	11.59	79.5434	11.5865	79.5434	0.00
15/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	900	1	900	1	0.00
15/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	908	1	908	1	0.00
15/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	917	1	917	1	0.00
15/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	6252	7	6252	7	0.00
15/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	6286	7	6286	7	0.00
15/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	6321	7	6321	7	0.00
15/05/2023	R213 On 01-August-24			Bond Future	11.73	81.2194	11.7311	81.2194	0.00
15/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1652	1	1652	1	0.00
15/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1628	1	1628	1	0.00
15/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1640	1	1640	1	0.00
15/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5058	5	5058	5	0.00
15/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5087	5	5087	5	0.00
15/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5029	5	5029	5	0.00
15/05/2023	R214 On 03-August-23			Bond Future	12.33	61.0642	12.3343	61.0642	18,937.00
15/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	1249	1	1249	1	0.00
15/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	1207	1	1207	1	0.00
15/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	1228	1	1228	1	0.00
15/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2105	2	2105	2	0.00
15/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2132	2	2132	2	0.00
15/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2079	2	2079	2	0.00
15/05/2023	R214 On 02-November-23			Bond Future	12.44	59.0993	12.4413	59.0993	0.00
15/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	679	1	679	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
15/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	699	1	699	1	0.00
15/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	689	1	689	1	0.00
15/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	5542	6	5542	6	0.00
15/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	5585	6	5585	6	0.00
15/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	5500	6	5500	6	0.00
15/05/2023	R214 On 01-February-24			Bond Future	12.55	60.4228	12.5496	60.4228	0.00
15/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	2073	2	2073	2	0.00
15/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	2093	2	2093	2	0.00
15/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	2113	2	2113	2	0.00
15/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3942	4	3942	4	0.00
15/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3970	4	3970	4	0.00
15/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3998	4	3998	4	0.00
15/05/2023	R214 On 02-May-24			Bond Future	12.65	58.4863	12.6506	58.4863	0.00
15/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1282	1	1282	1	0.00
15/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1258	1	1258	1	0.00
15/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1270	1	1270	1	0.00
15/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	7023	7	7023	7	0.00
15/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	7064	7	7064	7	0.00
15/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	6982	7	6982	7	0.00
15/05/2023	R214 On 01-August-24			Bond Future	12.78	59.7174	12.7760	59.7174	0.00
15/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2359	2	2359	2	0.00
15/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2377	2	2377	2	0.00
15/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2396	2	2396	2	0.00
15/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5150	5	5150	5	0.00
15/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	5179	5	5179	5	0.00
15/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	5208	5	5208	5	0.00
15/05/2023	R248 On 03-August-23			Bond Future	12.44	75.3583	12.4437	75.3583	240,212.00
15/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	1098	1	1098	1	0.00
15/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	1119	1	1119	1	0.00
15/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	4799	5	4799	5	0.00
15/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1602	2	1602	2	1,100.00
15/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	584	1	584	1	1,100.00
15/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	1141	1	1141	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
15/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	3094	3	3094	3	0.00
15/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	4438	5	4438	5	0.00
15/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	2432	3	2432	3	0.00
15/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	699	1	699	1	1,100.00
15/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	3132	3	3132	3	0.00
15/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	3171	3	3171	3	0.00
15/05/2023	R248 On 02-November-23			Bond Future	12.56	72.5633	12.5557	72.5633	11,069.00
15/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	767	1	767	1	0.00
15/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	744	1	744	1	0.00
15/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	756	1	756	1	0.00
15/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	7241	8	7241	8	0.00
15/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	7349	8	7349	8	0.00
15/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	7295	8	7295	8	0.00
15/05/2023	R248 On 01-February-24			Bond Future	12.67	74.1884	12.6692	74.1884	0.00
15/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2313	2	2313	2	0.00
15/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	2267	2	2267	2	0.00
15/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	2290	2	2290	2	0.00
15/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	5270	5	5270	5	0.00
15/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	5307	6	5307	6	0.00
15/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	5233	5	5233	5	0.00
15/05/2023	R248 On 02-May-24			Bond Future	12.78	71.4195	12.7754	71.4195	13,000.00
15/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1433	1	1433	1	0.00
15/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1407	1	1407	1	0.00
15/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1420	1	1420	1	0.00
15/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	9181	9	9181	9	0.00
15/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	9285	10	9285	10	0.00
15/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	9232	9	9232	9	0.00
15/05/2023	R248 On 01-August-24			Bond Future	12.91	72.9220	12.9066	72.9220	0.00
15/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2969	3	2969	3	0.00
15/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2924	3	2924	3	0.00
15/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2947	3	2947	3	0.00
15/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	6275	6	6275	6	0.00
15/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	6311	7	6311	7	0.00

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15/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	6240	6	6240	6	0.00