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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
16/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	2025 On 03-August-23			Bond Future	170.08	170.0293	170.0762	170.0293	6,270.00
16/05/2023	2025 On 02-November-23			Bond Future	173.84	173.7952	173.8428	173.7952	0.00
16/05/2023	2025 On 01-February-24			Bond Future	175.96	175.9114	175.9598	175.9114	0.00
16/05/2023	2025 On 02-May-24			Bond Future	179.99	179.9372	179.9868	179.9372	0.00
16/05/2023	2025 On 01-August-24			Bond Future	181.97	181.9143	181.9656	181.9143	0.00
16/05/2023	2029 On 03-August-23			Bond Future	123.80	123.9195	123.8002	123.9195	2,275.00
16/05/2023	2029 On 02-November-23			Bond Future	125.20	125.3181	125.1959	125.3181	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
16/05/2023	2029 On 01-February-24			Bond Future	128.03	128.1529	128.0279	128.1529	0.00
16/05/2023	2029 On 02-May-24			Bond Future	129.57	129.7015	129.5736	129.7015	0.00
16/05/2023	2029 On 01-August-24			Bond Future	132.34	132.4696	132.3395	132.4696	0.00
16/05/2023	2030 On 03-August-23			Bond Future	10.84	87.2590	10.8436	87.2590	97,343.00
16/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	2740	3	2740	3	0.00
16/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	7009	7	7009	7	0.00
16/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	591	1	591	1	1,012.00
16/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	972	1	972	1	350.00
16/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	2679	3	2679	3	0.00
16/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	8099	8	8099	8	0.00
16/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	2709	3	2709	3	0.00
16/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	612	1	612	1	0.00
16/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	44	0	44	0	350.00
16/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	632	1	632	1	0.00
16/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	1787	2	1787	2	0.00
16/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	74	0	74	0	1,012.00
16/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	2473	2	2473	2	0.00
16/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	622	1	622	1	0.00
16/05/2023	2030 On 02-November-23			Bond Future	10.94	89.1712	10.9409	89.1712	116.00
16/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	3567	4	3567	4	0.00
16/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	564	1	564	1	500.00
16/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1748	2	1748	2	0.00
16/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1729	2	1729	2	0.00
16/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	3180	3	3180	3	0.00
16/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	705	1	705	1	800.00
16/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	1051	1	1051	1	500.00
16/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1710	2	1710	2	0.00
16/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	373	0	373	0	800.00
16/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	6172	6	6172	6	0.00
16/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	2284	2	2284	2	0.00
16/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	4334	4	4334	4	0.00
16/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1222	1	1222	1	500.00
16/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	2263	2	2263	2	0.00

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16/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	2241	2	2241	2	0.00
16/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	3325	3	3325	3	0.00
16/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	4967	5	4967	5	0.00
16/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1058	1	1058	1	800.00
16/05/2023	2030 On 01-February-24			Bond Future	11.04	87.1621	11.0381	87.1621	0.00
16/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	4151	4	4151	4	0.00
16/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	4453	5	4453	5	0.00
16/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	5131	5	5131	5	0.00
16/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	3126	3	3126	3	0.00
16/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	3150	3	3150	3	0.00
16/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1302	1	1302	1	500.00
16/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	3030	3	3030	3	0.00
16/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	554	1	554	1	400.00
16/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	780	1	780	1	500.00
16/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	937	1	937	1	400.00
16/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	3174	3	3174	3	0.00
16/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	2342	2	2342	2	0.00
16/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	812	1	812	1	1,360.00
16/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	1024	1	1024	1	200.00
16/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	4567	5	4567	5	0.00
16/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	6579	7	6579	7	0.00
16/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	5448	5	5448	5	0.00
16/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	5313	5	5313	5	0.00
16/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	1880	2	1880	2	0.00
16/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1293	1	1293	1	500.00
16/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1076	1	1076	1	400.00
16/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	4852	5	4852	5	0.00
16/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	1968	2	1968	2	1,360.00
16/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	3899	4	3899	4	0.00
16/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	2492	2	2492	2	200.00
16/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	1895	2	1895	2	0.00
16/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	1909	2	1909	2	0.00
16/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	1406	1	1406	1	200.00

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16/05/2023	2030 On 02-May-24			Bond Future	11.14	89.1375	11.1421	89.1375	0.00
16/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	4621	5	4621	5	0.00
16/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	834	1	834	1	0.00
16/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	1140	1	1140	1	1,000.00
16/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	5808	6	5808	6	0.00
16/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	2100	2	2100	2	1,080.00
16/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	703	1	703	1	1,000.00
16/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	826	1	826	1	0.00
16/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	818	1	818	1	0.00
16/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	6080	6	6080	6	0.00
16/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	6048	6	6048	6	0.00
16/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	6583	7	6583	7	0.00
16/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	3338	3	3338	3	0.00
16/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1250	1	1250	1	1,080.00
16/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	4982	5	4982	5	0.00
16/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	6015	6	6015	6	0.00
16/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	1647	2	1647	2	1,000.00
16/05/2023	2030 On 01-August-24			Bond Future	11.30	87.0110	11.2958	87.0110	0.00
16/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1463	1	1463	1	0.00
16/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1451	1	1451	1	0.00
16/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1440	1	1440	1	0.00
16/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	4919	5	4919	5	0.00
16/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	4892	5	4892	5	0.00
16/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	4865	5	4865	5	0.00
16/05/2023	2032 On 03-August-23			Bond Future	11.53	85.3316	11.5276	85.3316	118,243.00
16/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	1363	1	1363	1	0.00
16/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	2201	2	2201	2	0.00
16/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	2171	2	2171	2	0.00
16/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	7	0	7	0	1,500.00
16/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	82	0	82	0	7,500.00
16/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	2231	2	2231	2	0.00
16/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	2638	3	2638	3	5,000.00
16/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1611	2	1611	2	0.00

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16/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	1506	1	1506	1	7,500.00
16/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	899	1	899	1	0.00
16/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1094	1	1094	1	0.00
16/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	6177	6	6177	6	0.00
16/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	9843	10	9843	10	0.00
16/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1127	1	1127	1	0.00
16/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1110	1	1110	1	0.00
16/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	1732	2	1732	2	7,500.00
16/05/2023	2032 On 02-November-23			Bond Future	11.64	83.0385	11.6418	83.0385	64,682.00
16/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	4176	4	4176	4	0.00
16/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	1278	1	1278	1	500.00
16/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1503	2	1503	2	0.00
16/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1522	2	1522	2	0.00
16/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1540	2	1540	2	0.00
16/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	642	1	642	1	500.00
16/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	3103	3	3103	3	0.00
16/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	1919	2	1919	2	0.00
16/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	3886	4	3886	4	0.00
16/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	5706	6	5706	6	0.00
16/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	3428	3	3428	3	0.00
16/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	3457	3	3457	3	0.00
16/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	3487	3	3487	3	0.00
16/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1379	1	1379	1	500.00
16/05/2023	2032 On 01-February-24			Bond Future	11.75	84.8982	11.7540	84.8982	0.00
16/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	3141	3	3141	3	0.00
16/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	1119	1	1119	1	1,200.00
16/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	5341	5	5341	5	0.00
16/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4969	5	4969	5	0.00
16/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5688	6	5688	6	0.00
16/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	3090	3	3090	3	0.00
16/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	3116	3	3116	3	0.00
16/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	1142	1	1142	1	200.00
16/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1561	2	1561	2	500.00

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16/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2892	3	2892	3	0.00
16/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	486	0	486	0	1,200.00
16/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	938	1	938	1	500.00
16/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	8897	9	8897	9	0.00
16/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	2910	3	2910	3	200.00
16/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	4638	5	4638	5	0.00
16/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	2728	3	2728	3	0.00
16/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	2748	3	2748	3	0.00
16/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1425	1	1425	1	500.00
16/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	1543	2	1543	2	1,200.00
16/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	5781	6	5781	6	0.00
16/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	2708	3	2708	3	0.00
16/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	5707	6	5707	6	0.00
16/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	6432	6	6432	6	0.00
16/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	1684	2	1684	2	200.00
16/05/2023	2032 On 02-May-24			Bond Future	11.87	82.6593	11.8692	82.6593	0.00
16/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	7403	7	7403	7	0.00
16/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1567	2	1567	2	500.00
16/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	2007	2	2007	2	1,214.00
16/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	968	1	968	1	500.00
16/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	920	1	920	1	0.00
16/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	930	1	930	1	0.00
16/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5982	6	5982	6	0.00
16/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	6859	7	6859	7	0.00
16/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	1257	1	1257	1	1,000.00
16/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	939	1	939	1	0.00
16/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	764	1	764	1	1,000.00
16/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	1027	1	1027	1	1,214.00
16/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	6651	7	6651	7	0.00
16/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	7799	8	7799	8	0.00
16/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	6998	7	6998	7	0.00
16/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	5877	6	5877	6	0.00
16/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1327	1	1327	1	500.00

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16/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	7037	7	7037	7	0.00
16/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	7076	7	7076	7	0.00
16/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	6881	7	6881	7	0.00
16/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	4342	4	4342	4	0.00
16/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5105	5	5105	5	0.00
16/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1191	1	1191	1	1,214.00
16/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1590	2	1590	2	1,000.00
16/05/2023	2032 On 01-August-24			Bond Future	12.02	84.3993	12.0226	84.3993	0.00
16/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1753	2	1753	2	0.00
16/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1766	2	1766	2	0.00
16/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1780	2	1780	2	0.00
16/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	5647	6	5647	6	0.00
16/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	5679	6	5679	6	0.00
16/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	5712	6	5712	6	0.00
16/05/2023	2033 On 03-August-23			Bond Future	116.28	116.9675	116.2818	116.9675	7,455.00
16/05/2023	2033 On 02-November-23			Bond Future	117.42	118.1192	117.4181	118.1192	0.00
16/05/2023	2033 On 01-February-24			Bond Future	120.07	120.7911	120.0741	120.7911	0.00
16/05/2023	2033 On 02-May-24			Bond Future	121.34	122.0751	121.3416	122.0751	0.00
16/05/2023	2033 On 01-August-24			Bond Future	123.93	124.6805	123.9320	124.6805	0.00
16/05/2023	2037 On 03-August-23			Bond Future	12.31	75.3651	12.3076	75.3651	131,663.00
16/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	7	0	7	0	1,800.00
16/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	1403	1	1403	1	0.00
16/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	87	0	87	0	1,800.00
16/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	1356	1	1356	1	0.00
16/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	1379	1	1379	1	0.00
16/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	2325	2	2325	2	0.00
16/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	2355	2	2355	2	0.00
16/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	7480	8	7480	8	0.00
16/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	2295	2	2295	2	0.00
16/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	11797	12	11797	12	0.00
16/05/2023	2037 On 02-November-23			Bond Future	12.42	77.0168	12.4241	77.0168	0.00
16/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	922	1	922	1	0.00
16/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	908	1	908	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
16/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	937	1	937	1	0.00
16/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	5655	6	5655	6	0.00
16/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	5612	6	5612	6	0.00
16/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	5570	6	5570	6	0.00
16/05/2023	2037 On 01-February-24			Bond Future	12.54	74.4852	12.5420	74.4852	0.00
16/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2751	3	2751	3	0.00
16/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2726	3	2726	3	0.00
16/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2776	3	2776	3	0.00
16/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	3870	4	3870	4	0.00
16/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	3924	4	3924	4	0.00
16/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	3897	4	3897	4	0.00
16/05/2023	2037 On 02-May-24			Bond Future	12.66	76.1732	12.6634	76.1732	0.00
16/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1413	1	1413	1	0.00
16/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1426	1	1426	1	0.00
16/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1439	1	1439	1	0.00
16/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	8000	8	8000	8	0.00
16/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	7956	8	7956	8	0.00
16/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	7912	8	7912	8	0.00
16/05/2023	2037 On 01-August-24			Bond Future	12.82	73.5217	12.8181	73.5217	0.00
16/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2501	2	2501	2	0.00
16/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2482	2	2482	2	0.00
16/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2462	2	2462	2	0.00
16/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	6172	6	6172	6	0.00
16/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	6138	6	6138	6	0.00
16/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	6105	6	6105	6	0.00
16/05/2023	2038 On 03-August-23			Bond Future	125.28	125.9366	125.2819	125.9366	3,369.00
16/05/2023	2038 On 02-November-23			Bond Future	128.06	128.7260	128.0564	128.7260	1,343.00
16/05/2023	2038 On 01-February-24			Bond Future	128.91	129.5958	128.9109	129.5958	0.00
16/05/2023	2038 On 02-May-24			Bond Future	131.86	132.5615	131.8610	132.5615	0.00
16/05/2023	2038 On 01-August-24			Bond Future	132.58	133.2931	132.5780	133.2931	0.00
16/05/2023	2040 On 03-August-23			Bond Future	12.43	76.2492	12.4257	76.2492	133,421.00
16/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	1355	1	1355	1	0.00
16/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	1379	1	1379	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
16/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	1404	1	1404	1	0.00
16/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	2516	3	2516	3	0.00
16/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	2549	3	2549	3	0.00
16/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	2582	3	2582	3	0.00
16/05/2023	2040 On 02-November-23			Bond Future	12.54	77.9202	12.5402	77.9202	104.00
16/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	881	1	881	1	0.00
16/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	855	1	855	1	0.00
16/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	868	1	868	1	0.00
16/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	6374	7	6374	7	0.00
16/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	6473	7	6473	7	0.00
16/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	6423	7	6423	7	0.00
16/05/2023	2040 On 01-February-24			Bond Future	12.66	75.1586	12.6562	75.1586	18.00
16/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2705	3	2705	3	0.00
16/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2656	3	2656	3	0.00
16/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2680	3	2680	3	0.00
16/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	4431	5	4431	5	0.00
16/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	4463	5	4463	5	0.00
16/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	4400	4	4400	4	0.00
16/05/2023	2040 On 02-May-24			Bond Future	12.77	76.8618	12.7748	76.8618	0.00
16/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1564	2	1564	2	0.00
16/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1550	2	1550	2	0.00
16/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1536	1	1536	1	0.00
16/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	8171	8	8171	8	0.00
16/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	8265	8	8265	8	0.00
16/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	8218	8	8218	8	0.00
16/05/2023	2040 On 01-August-24			Bond Future	12.93	73.9741	12.9250	73.9741	0.00
16/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2825	3	2825	3	0.00
16/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2847	3	2847	3	0.00
16/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2869	3	2869	3	0.00
16/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	6042	6	6042	6	0.00
16/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	6076	6	6076	6	0.00
16/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	6110	6	6110	6	0.00
16/05/2023	2044 On 03-August-23			Bond Future	12.48	72.6387	12.4766	72.6387	85,498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	463	0	463	0	4,553.00
16/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	1172	1	1172	1	0.00
16/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	2042	2	2042	2	0.00
16/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	833	1	833	1	0.00
16/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	1128	1	1128	1	0.00
16/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	1150	1	1150	1	0.00
16/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	2971	3	2971	3	0.00
16/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	3008	3	3008	3	0.00
16/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	3604	4	3604	4	4,754.00
16/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	1910	2	1910	2	9,106.00
16/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	2934	3	2934	3	0.00
16/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	4758	5	4758	5	3,076.00
16/05/2023	2044 On 02-November-23			Bond Future	12.59	74.2307	12.5869	74.2307	0.00
16/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	777	1	777	1	0.00
16/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	788	1	788	1	0.00
16/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	800	1	800	1	0.00
16/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	6837	7	6837	7	0.00
16/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	6889	7	6889	7	0.00
16/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	6941	7	6941	7	0.00
16/05/2023	2044 On 01-February-24			Bond Future	12.70	71.5116	12.6984	71.5116	0.00
16/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2457	2	2457	2	0.00
16/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2481	2	2481	2	0.00
16/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2504	2	2504	2	0.00
16/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	4795	5	4795	5	0.00
16/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	4829	5	4829	5	0.00
16/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	4863	5	4863	5	0.00
16/05/2023	2044 On 02-May-24			Bond Future	12.81	73.1322	12.8121	73.1322	0.00
16/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1582	2	1582	2	0.00
16/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1597	2	1597	2	0.00
16/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1611	2	1611	2	0.00
16/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	8232	8	8232	8	0.00
16/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	8280	8	8280	8	0.00
16/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	8328	8	8328	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2023	2044 On 01-August-24			Bond Future	12.96	70.2909	12.9555	70.2909	0.00
16/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2773	3	2773	3	0.00
16/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2730	3	2730	3	0.00
16/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2751	3	2751	3	0.00
16/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	6415	7	6415	7	0.00
16/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	6451	7	6451	7	0.00
16/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	6379	7	6379	7	0.00
16/05/2023	2046 On 03-August-23			Bond Future	111.03	111.2728	111.0278	111.2728	12,981.00
16/05/2023	2046 On 02-November-23			Bond Future	111.37	111.6225	111.3717	111.6225	4,231.00
16/05/2023	2046 On 01-February-24			Bond Future	113.89	114.1477	113.8911	114.1477	0.00
16/05/2023	2046 On 02-May-24			Bond Future	114.32	114.5846	114.3221	114.5846	0.00
16/05/2023	2046 On 01-August-24			Bond Future	116.76	117.0281	116.7605	117.0281	0.00
16/05/2023	2050 On 03-August-23			Bond Future	110.32	111.5714	110.3250	111.5714	10,929.00
16/05/2023	2050 On 02-November-23			Bond Future	112.77	114.0425	112.7684	114.0425	3,146.00
16/05/2023	2050 On 01-February-24			Bond Future	113.05	114.3486	113.0455	114.3486	0.00
16/05/2023	2050 On 02-May-24			Bond Future	115.63	116.9654	115.6325	116.9654	0.00
16/05/2023	2050 On 01-August-24			Bond Future	115.76	117.1253	115.7641	117.1253	0.00
16/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	AL37 On 03-August-23			Index Future	873.05	873.5180	873.0460	873.5180	0.00
16/05/2023	AL37 On 02-November-23			Index Future	892.17	892.6500	892.1660	892.6500	0.00
16/05/2023	AL37 On 01-February-24			Index Future	912.14	912.6370	912.1410	912.6370	0.00
16/05/2023	AL37 On 02-May-24			Index Future	932.82	933.3250	932.8190	933.3250	0.00
16/05/2023	AL37 On 01-August-24			Index Future	952.57	953.0780	952.5650	953.0780	0.00
16/05/2023	AL7T On 03-August-23			Index Future	990.49	990.7870	990.4870	990.7870	0.00
16/05/2023	AL7T On 02-November-23			Index Future	1012.18	1012.4880	1012.1800	1012.4880	0.00
16/05/2023	AL7T On 01-February-24			Index Future	1034.84	1035.1570	1034.8420	1035.1570	0.00
16/05/2023	AL7T On 02-May-24			Index Future	1058.30	1058.6230	1058.3010	1058.6230	0.00
16/05/2023	AL7T On 01-August-24			Index Future	1080.70	1081.0280	1080.7030	1081.0280	0.00
16/05/2023	ALBI On 03-August-23			Index Future	870.45	870.0700	870.4530	870.0700	101.00
16/05/2023	ALBI On 02-November-23			Index Future	889.52	889.1270	889.5170	889.1270	0.00
16/05/2023	ALBI On 01-February-24			Index Future	909.43	909.0340	909.4330	909.0340	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
16/05/2023	ALBI On 02-May-24			Index Future	930.05	929.6410	930.0490	929.6410	0.00
16/05/2023	ALBI On 01-August-24			Index Future	949.74	949.3160	949.7360	949.3160	0.00
16/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2023	ES33 On 03-August-23			Bond Future	12.81	73.2868	12.8124	73.2868	350.00
16/05/2023	ES33 On 02-November-23			Bond Future	12.96	71.1119	12.9642	71.1119	0.00
16/05/2023	ES33 On 01-February-24			Bond Future	13.12	72.7207	13.1199	72.7207	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
16/05/2023	ES33 On 02-May-24			Bond Future	13.28	70.5846	13.2763	70.5846	0.00
16/05/2023	ES33 On 01-August-24			Bond Future	13.47	72.0851	13.4683	72.0851	0.00
16/05/2023	ES42 On 03-August-23			Bond Future	13.19	69.9772	13.1932	69.9772	4,000.00
16/05/2023	ES42 On 02-November-23			Bond Future	13.34	67.2636	13.3352	67.2636	0.00
16/05/2023	ES42 On 01-February-24			Bond Future	13.47	68.7855	13.4732	68.7855	0.00
16/05/2023	ES42 On 02-May-24			Bond Future	13.62	66.0966	13.6170	66.0966	0.00
16/05/2023	ES42 On 01-August-24			Bond Future	13.79	67.4985	13.7872	67.4985	0.00
16/05/2023	GOVI On 03-August-23			GOVI	857.89	857.5310	857.8910	857.5310	836.00
16/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	206610	20	206610	20	0.00
16/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	206810	20	206810	20	0.00
16/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	206710	20	206710	20	0.00
16/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-November-23			GOVI	876.68	876.3130	876.6790	876.3130	0.00
16/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	91310	9	91310	9	0.00
16/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	91410	10	91410	10	0.00
16/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	91210	9	91210	9	0.00
16/05/2023	GOVI On 01-February-24			GOVI	896.31	895.9340	896.3070	895.9340	0.00
16/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	163270	16	163270	16	0.00
16/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	163170	16	163170	16	0.00
16/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	163070	16	163070	16	0.00
16/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-May-24			GOVI	916.63	916.2440	916.6260	916.2440	0.00
16/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	343440	35	343440	35	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
16/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	343540	35	343540	35	0.00
16/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	343640	35	343640	35	0.00
16/05/2023	GOVI On 01-August-24			GOVI	936.03	935.6350	936.0290	935.6350	0.00
16/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
16/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	73610	8	73610	8	0.00
16/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	73510	8	73510	8	0.00
16/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	73410	8	73410	8	0.00
16/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2023	IGOV On 03-August-23			Index Future	326.09	326.7390	326.0850	326.7390	638.00
16/05/2023	IGOV On 02-November-23			Index Future	333.31	333.9740	333.3050	333.9740	16.00
16/05/2023	IGOV On 01-February-24			Index Future	340.84	341.5280	340.8440	341.5280	0.00
16/05/2023	IGOV On 02-May-24			Index Future	348.65	349.3450	348.6450	349.3450	0.00
16/05/2023	IGOV On 01-August-24			Index Future	356.10	356.8120	356.0990	356.8120	0.00
16/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.10	91.9000	8.0950	91.9000	0.00
16/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4750	8.5250	91.4750	0.00
16/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.60	91.4350	8.6000	91.4350	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
16/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.81	91.1850	8.8100	91.1850	0.00
16/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.84	91.1700	8.8350	91.1700	0.00
16/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.89	91.1250	8.8900	91.1250	0.00
16/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.90	91.1350	8.9000	91.1350	0.00
16/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.82	91.2250	8.8200	91.2250	0.00
16/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.61	91.3850	8.6100	91.3850	0.00
16/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.55	91.4900	8.5450	91.4900	0.00
16/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.40	91.5900	8.4000	91.5900	0.00
16/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.40	91.6100	8.3950	91.6100	0.00
16/05/2023	R035 On 03-August-23			Bond Future	12.00	84.5667	11.9988	84.5667	55,469.00
16/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	1184	1	1184	1	0.00
16/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1787	2	1787	2	0.00
16/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	1759	2	1759	2	0.00
16/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1815	2	1815	2	0.00
16/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	1809	2	1809	2	0.00
16/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	1859	2	1859	2	0.00
16/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	1834	2	1834	2	0.00
16/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	2519	3	2519	3	4,870.00
16/05/2023	R035 On 02-November-23			Bond Future	12.12	81.9097	12.1183	81.9097	104,851.00
16/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	1167	1	1167	1	0.00
16/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	327	0	327	0	400.00
16/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	5092	5	5092	5	0.00
16/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	1134	1	1134	1	0.00
16/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	1151	1	1151	1	0.00
16/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	736	1	736	1	400.00
16/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	4903	5	4903	5	0.00
16/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	4942	5	4942	5	0.00
16/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	1410	1	1410	1	400.00
16/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	8688	9	8688	9	0.00
16/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	6176	6	6176	6	0.00
16/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	4864	5	4864	5	0.00
16/05/2023	R035 On 01-February-24			Bond Future	12.24	83.7441	12.2400	83.7441	0.00
16/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	7255	7	7255	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
16/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	3118	3	3118	3	0.00
16/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	3172	3	3172	3	0.00
16/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	1073	1	1073	1	400.00
16/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	3145	3	3145	3	0.00
16/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	588	1	588	1	400.00
16/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	9494	10	9494	10	0.00
16/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	7089	7	7089	7	0.00
16/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	3400	3	3400	3	0.00
16/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	3425	3	3425	3	0.00
16/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	3376	3	3376	3	0.00
16/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1358	1	1358	1	400.00
16/05/2023	R035 On 02-May-24			Bond Future	12.35	81.1282	12.3543	81.1282	0.00
16/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1413	1	1413	1	0.00
16/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1387	1	1387	1	0.00
16/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1400	1	1400	1	0.00
16/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	7492	8	7492	8	0.00
16/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	7535	8	7535	8	0.00
16/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	7449	7	7449	7	0.00
16/05/2023	R035 On 01-August-24			Bond Future	12.50	82.8363	12.5000	82.8363	0.00
16/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	2341	2	2341	2	0.00
16/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	2380	2	2380	2	0.00
16/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	2361	2	2361	2	0.00
16/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	5901	6	5901	6	0.00
16/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	5934	6	5934	6	0.00
16/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	5868	6	5868	6	0.00
16/05/2023	R186 On 03-August-23			Bond Future	9.46	104.3222	9.4605	104.3222	83,155.00
16/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	1378	1	1378	1	0.00
16/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	1416	1	1416	1	0.00
16/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	1397	1	1397	1	0.00
16/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	595	1	595	1	0.00
16/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	605	1	605	1	0.00
16/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	585	1	585	1	0.00
16/05/2023	R186 On 02-November-23			Bond Future	9.51	106.6080	9.5124	106.6080	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
16/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2929	3	2929	3	0.00
16/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	1116	1	1116	1	0.00
16/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	1129	1	1129	1	0.00
16/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	1142	1	1142	1	0.00
16/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	846	1	846	1	1,715.00
16/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1445	1	1445	1	0.00
16/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	1459	1	1459	1	0.00
16/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	1473	1	1473	1	0.00
16/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	522	1	522	1	1,715.00
16/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	1828	2	1828	2	0.00
16/05/2023	R186 On 01-February-24			Bond Future	9.55	103.6847	9.5532	103.6847	0.00
16/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1421	1	1421	1	0.00
16/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1407	1	1407	1	0.00
16/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1393	1	1393	1	0.00
16/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	1504	1	1504	1	0.00
16/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	1527	2	1527	2	0.00
16/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	1515	2	1515	2	0.00
16/05/2023	R186 On 02-May-24			Bond Future	9.59	106.0347	9.5897	106.0347	0.00
16/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	328	0	328	0	0.00
16/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	325	0	325	0	0.00
16/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	332	0	332	0	0.00
16/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4055	4	4055	4	0.00
16/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4096	4	4096	4	0.00
16/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4075	4	4075	4	0.00
16/05/2023	R186 On 01-August-24			Bond Future	9.71	102.9611	9.7129	102.9611	0.00
16/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	687	1	687	1	0.00
16/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	680	1	680	1	0.00
16/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	674	1	674	1	0.00
16/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	2843	3	2843	3	0.00
16/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	2873	3	2873	3	0.00
16/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	2858	3	2858	3	0.00
16/05/2023	R197 On 03-August-23			Bond Future	334.70	334.6732	334.7019	334.6732	49.00
16/05/2023	R197 On 02-November-23			Bond Future	342.11	342.0855	342.1141	342.0855	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
16/05/2023	R202 On 03-August-23			Bond Future	249.73	247.5519	249.7326	247.5519	5,388.00
16/05/2023	R202 On 02-November-23			Bond Future	255.26	253.0346	255.2631	253.0346	0.00
16/05/2023	R202 On 01-February-24			Bond Future	256.01	253.7338	256.0124	253.7338	0.00
16/05/2023	R202 On 02-May-24			Bond Future	261.87	259.5405	261.8714	259.5405	0.00
16/05/2023	R202 On 01-August-24			Bond Future	262.30	259.9159	262.2972	259.9159	0.00
16/05/2023	R209 On 03-August-23			Bond Future	12.02	65.1227	12.0236	65.1227	12,055.00
16/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	78	0	78	0	7,000.00
16/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	1409	1	1409	1	0.00
16/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	316	0	316	0	7,000.00
16/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	5	0	5	0	1,800.00
16/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	67	0	67	0	1,800.00
16/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	1363	1	1363	1	0.00
16/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	1386	1	1386	1	0.00
16/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	1527	2	1527	2	0.00
16/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	1637	2	1637	2	1,750.00
16/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	4058	4	4058	4	0.00
16/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	1752	2	1752	2	0.00
16/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	10475	11	10475	11	0.00
16/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	1800	2	1800	2	0.00
16/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	1776	2	1776	2	0.00
16/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	6406	6	6406	6	0.00
16/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	6660	7	6660	7	0.00
16/05/2023	R209 On 02-November-23			Bond Future	12.13	63.3959	12.1283	63.3959	2.00
16/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	888	1	888	1	0.00
16/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	861	1	861	1	0.00
16/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	874	1	874	1	0.00
16/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	4634	5	4634	5	0.00
16/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	4670	5	4670	5	0.00
16/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	4598	5	4598	5	0.00
16/05/2023	R209 On 01-February-24			Bond Future	12.23	64.8157	12.2306	64.8157	0.00
16/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2631	3	2631	3	0.00
16/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	2608	3	2608	3	0.00
16/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2655	3	2655	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
16/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	3065	3	3065	3	0.00
16/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	3088	3	3088	3	0.00
16/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	3110	3	3110	3	0.00
16/05/2023	R209 On 02-May-24			Bond Future	12.33	63.1309	12.3342	63.1309	0.00
16/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1318	1	1318	1	0.00
16/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1306	1	1306	1	0.00
16/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1295	1	1295	1	0.00
16/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	6788	7	6788	7	0.00
16/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	6750	7	6750	7	0.00
16/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	6712	7	6712	7	0.00
16/05/2023	R209 On 01-August-24			Bond Future	12.47	64.4598	12.4654	64.4598	0.00
16/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	2180	2	2180	2	0.00
16/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	2162	2	2162	2	0.00
16/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	2197	2	2197	2	0.00
16/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	5206	5	5206	5	0.00
16/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	5236	5	5236	5	0.00
16/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	5265	5	5265	5	0.00
16/05/2023	R210 On 03-August-23			Bond Future	228.30	227.8641	228.3001	227.8641	421.00
16/05/2023	R210 On 02-November-23			Bond Future	230.15	229.7050	230.1500	229.7050	0.00
16/05/2023	R210 On 01-February-24			Bond Future	235.36	234.9011	235.3562	234.9011	0.00
16/05/2023	R210 On 02-May-24			Bond Future	237.44	236.9795	237.4447	236.9795	0.00
16/05/2023	R210 On 01-August-24			Bond Future	242.51	242.0355	242.5119	242.0355	0.00
16/05/2023	R213 On 03-August-23			Bond Future	11.28	81.7544	11.2766	81.7544	23,415.00
16/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	2264	2	2264	2	0.00
16/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	2293	2	2293	2	0.00
16/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	2322	2	2322	2	0.00
16/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	838	1	838	1	0.00
16/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	825	1	825	1	0.00
16/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	851	1	851	1	0.00
16/05/2023	R213 On 02-November-23			Bond Future	11.39	79.9886	11.3883	79.9886	6,998.00
16/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1577	2	1577	2	0.00
16/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1596	2	1596	2	0.00
16/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1614	2	1614	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
16/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	2705	3	2705	3	0.00
16/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	2729	3	2729	3	0.00
16/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	2753	3	2753	3	0.00
16/05/2023	R213 On 01-February-24			Bond Future	11.50	81.7799	11.5024	81.7799	0.00
16/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	3071	3	3071	3	0.00
16/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	3024	3	3024	3	0.00
16/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	3047	3	3047	3	0.00
16/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2207	2	2207	2	0.00
16/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2223	2	2223	2	0.00
16/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2191	2	2191	2	0.00
16/05/2023	R213 On 02-May-24			Bond Future	11.61	80.0732	11.6091	80.0732	0.00
16/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	876	1	876	1	0.00
16/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	884	1	884	1	0.00
16/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	893	1	893	1	0.00
16/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	6317	6	6317	6	0.00
16/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	6352	6	6352	6	0.00
16/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	6387	6	6387	6	0.00
16/05/2023	R213 On 01-August-24			Bond Future	11.75	81.7607	11.7548	81.7607	0.00
16/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1617	2	1617	2	0.00
16/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1593	2	1593	2	0.00
16/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1606	2	1606	2	0.00
16/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5115	5	5115	5	0.00
16/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5144	5	5144	5	0.00
16/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5086	5	5086	5	0.00
16/05/2023	R214 On 03-August-23			Bond Future	12.31	61.3123	12.3124	61.3123	19,292.00
16/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	1284	1	1284	1	0.00
16/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	1241	1	1241	1	0.00
16/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	1262	1	1262	1	0.00
16/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2037	2	2037	2	0.00
16/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2063	2	2063	2	0.00
16/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2011	2	2011	2	0.00
16/05/2023	R214 On 02-November-23			Bond Future	12.42	59.3527	12.4187	59.3527	0.00
16/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	697	1	697	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
16/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	718	1	718	1	0.00
16/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	708	1	708	1	0.00
16/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	5456	6	5456	6	0.00
16/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	5498	6	5498	6	0.00
16/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	5414	6	5414	6	0.00
16/05/2023	R214 On 01-February-24			Bond Future	12.53	60.6819	12.5261	60.6819	0.00
16/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	2114	2	2114	2	0.00
16/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	2134	2	2134	2	0.00
16/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	2154	2	2154	2	0.00
16/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	3875	4	3875	4	0.00
16/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	3903	4	3903	4	0.00
16/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	3931	4	3931	4	0.00
16/05/2023	R214 On 02-May-24			Bond Future	12.63	58.7513	12.6263	58.7513	0.00
16/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1308	1	1308	1	0.00
16/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1285	1	1285	1	0.00
16/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1297	1	1297	1	0.00
16/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	6939	7	6939	7	0.00
16/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	6980	7	6980	7	0.00
16/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	6899	7	6899	7	0.00
16/05/2023	R214 On 01-August-24			Bond Future	12.75	59.9882	12.7507	59.9882	0.00
16/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2401	2	2401	2	0.00
16/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2420	2	2420	2	0.00
16/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2438	2	2438	2	0.00
16/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	5079	5	5079	5	0.00
16/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	5109	5	5109	5	0.00
16/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	5138	5	5138	5	0.00
16/05/2023	R248 On 03-August-23			Bond Future	12.41	75.6604	12.4114	75.6604	240,263.00
16/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	1152	1	1152	1	0.00
16/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	1175	1	1175	1	0.00
16/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1674	2	1674	2	1,100.00
16/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	4935	5	4935	5	0.00
16/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	617	1	617	1	1,100.00
16/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	1197	1	1197	1	0.00

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16/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	2965	3	2965	3	0.00
16/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	4286	4	4286	4	0.00
16/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	2319	2	2319	2	0.00
16/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	3003	3	3003	3	0.00
16/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	3040	3	3040	3	0.00
16/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	650	1	650	1	1,100.00
16/05/2023	R248 On 02-November-23			Bond Future	12.52	72.8718	12.5221	72.8718	11,069.00
16/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	801	1	801	1	0.00
16/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	777	1	777	1	0.00
16/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	789	1	789	1	0.00
16/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	7085	7	7085	7	0.00
16/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	7192	7	7192	7	0.00
16/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	7138	7	7138	7	0.00
16/05/2023	R248 On 01-February-24			Bond Future	12.63	74.5038	12.6344	74.5038	0.00
16/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2383	2	2383	2	0.00
16/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	2337	2	2337	2	0.00
16/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	2360	2	2360	2	0.00
16/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	5147	5	5147	5	0.00
16/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	5183	5	5183	5	0.00
16/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	5111	5	5111	5	0.00
16/05/2023	R248 On 02-May-24			Bond Future	12.74	71.7420	12.7392	71.7420	13,000.00
16/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1480	1	1480	1	0.00
16/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1452	1	1452	1	0.00
16/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1466	1	1466	1	0.00
16/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	9029	9	9029	9	0.00
16/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	9133	9	9133	9	0.00
16/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	9081	9	9081	9	0.00
16/05/2023	R248 On 01-August-24			Bond Future	12.87	73.2518	12.8690	73.2518	0.00
16/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	3049	3	3049	3	0.00
16/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	3002	3	3002	3	0.00
16/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	3025	3	3025	3	0.00
16/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	6152	6	6152	6	0.00
16/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	6187	6	6187	6	0.00

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16/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	6117	6	6117	6	0.00