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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
19/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	2025 On 03-August-23			Bond Future	170.09	170.1510	170.0852	170.1510	6,270.00
19/05/2023	2025 On 02-November-23			Bond Future	173.93	173.9984	173.9304	173.9984	0.00
19/05/2023	2025 On 01-February-24			Bond Future	176.12	176.1951	176.1210	176.1951	0.00
19/05/2023	2025 On 02-May-24			Bond Future	180.18	180.2599	180.1843	180.2599	0.00
19/05/2023	2025 On 01-August-24			Bond Future	182.24	182.3197	182.2381	182.3197	0.00
19/05/2023	2029 On 03-August-23			Bond Future	123.49	123.5467	123.4950	123.5467	2,275.00
19/05/2023	2029 On 02-November-23			Bond Future	124.94	124.9940	124.9400	124.9940	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
19/05/2023	2029 On 01-February-24			Bond Future	127.82	127.8761	127.8208	127.8761	0.00
19/05/2023	2029 On 02-May-24			Bond Future	129.38	129.4419	129.3817	129.4419	0.00
19/05/2023	2029 On 01-August-24			Bond Future	132.20	132.2591	132.1982	132.2591	0.00
19/05/2023	2030 On 03-August-23			Bond Future	11.32	85.4858	11.3192	85.4858	103,751.00
19/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1546	2	1546	2	0.00
19/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5216	5	5216	5	0.00
19/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	220	0	220	0	1,012.00
19/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	407	0	407	0	350.00
19/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1501	2	1501	2	0.00
19/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6248	7	6248	7	0.00
19/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1523	2	1523	2	0.00
19/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1380	1	1380	1	0.00
19/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	154	0	154	0	350.00
19/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1416	1	1416	1	0.00
19/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	3184	3	3184	3	0.00
19/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	242	0	242	0	1,012.00
19/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	4063	4	4063	4	0.00
19/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1398	1	1398	1	0.00
19/05/2023	2030 On 02-November-23			Bond Future	11.43	87.3990	11.4316	87.3990	116.00
19/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2486	3	2486	3	0.00
19/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	336	0	336	0	500.00
19/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1112	1	1112	1	0.00
19/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1098	1	1098	1	0.00
19/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2179	2	2179	2	0.00
19/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	422	0	422	0	800.00
19/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	640	1	640	1	500.00
19/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1084	1	1084	1	0.00
19/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	222	0	222	0	800.00
19/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7986	8	7986	8	0.00
19/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3624	3	3624	3	0.00
19/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	6016	6	6016	6	0.00
19/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	2186	2	2186	2	500.00
19/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3597	3	3597	3	0.00

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19/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3569	3	3569	3	0.00
19/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4879	5	4879	5	0.00
19/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6704	6	6704	6	0.00
19/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1942	2	1942	2	800.00
19/05/2023	2030 On 01-February-24			Bond Future	11.55	85.3884	11.5462	85.3884	0.00
19/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3115	3	3115	3	0.00
19/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3368	4	3368	4	0.00
19/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	3945	4	3945	4	0.00
19/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2277	2	2277	2	0.00
19/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2296	2	2296	2	0.00
19/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	890	1	890	1	500.00
19/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2201	2	2201	2	0.00
19/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	378	0	378	0	400.00
19/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	530	1	530	1	500.00
19/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	636	1	636	1	400.00
19/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2316	2	2316	2	0.00
19/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1660	2	1660	2	0.00
19/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	552	1	552	1	1,360.00
19/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	695	1	695	1	200.00
19/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	6208	6	6208	6	0.00
19/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	8374	8	8374	8	0.00
19/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	7168	7	7168	7	0.00
19/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	7023	7	7023	7	0.00
19/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2993	3	2993	3	0.00
19/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	2179	2	2179	2	500.00
19/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1861	2	1861	2	400.00
19/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6522	6	6522	6	0.00
19/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	3110	3	3110	3	1,360.00
19/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	5458	5	5458	5	0.00
19/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3781	4	3781	4	200.00
19/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	3012	3	3012	3	0.00
19/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	3031	3	3031	3	0.00
19/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2340	2	2340	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2023	2030 On 02-May-24			Bond Future	11.68	87.3387	11.6751	87.3387	0.00
19/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3299	3	3299	3	0.00
19/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	467	1	467	1	0.00
19/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	661	1	661	1	1,000.00
19/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4341	5	4341	5	0.00
19/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1291	1	1291	1	1,080.00
19/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	387	0	387	0	1,000.00
19/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	462	1	462	1	0.00
19/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	457	1	457	1	0.00
19/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7720	7	7720	7	0.00
19/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7684	7	7684	7	0.00
19/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	8268	8	8268	8	0.00
19/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4529	4	4529	4	0.00
19/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1782	2	1782	2	1,080.00
19/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	6504	6	6504	6	0.00
19/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7648	7	7648	7	0.00
19/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2326	2	2326	2	1,000.00
19/05/2023	2030 On 01-August-24			Bond Future	11.85	85.2111	11.8508	85.2111	0.00
19/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	940	1	940	1	0.00
19/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	932	1	932	1	0.00
19/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	925	1	925	1	0.00
19/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	6410	6	6410	6	0.00
19/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	6379	6	6379	6	0.00
19/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	6348	6	6348	6	0.00
19/05/2023	2032 On 03-August-23			Bond Future	11.96	83.4624	11.9588	83.4624	118,341.00
19/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	678	1	678	1	0.00
19/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1237	1	1237	1	0.00
19/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1216	1	1216	1	0.00
19/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	1	0	1,500.00
19/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	23	0	23	0	7,500.00
19/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1258	1	1258	1	0.00
19/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1554	2	1554	2	5,000.00
19/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	837	1	837	1	0.00

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19/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2740	3	2740	3	7,500.00
19/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1825	2	1825	2	0.00
19/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	2130	2	2130	2	0.00
19/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	8127	8	8127	8	0.00
19/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11846	12	11846	12	0.00
19/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	2181	2	2181	2	0.00
19/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	2155	2	2155	2	0.00
19/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	3056	3	3056	3	7,500.00
19/05/2023	2032 On 02-November-23			Bond Future	12.08	81.1663	12.0844	81.1663	64,900.00
19/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3022	3	3022	3	0.00
19/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	820	1	820	1	500.00
19/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	978	1	978	1	0.00
19/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	990	1	990	1	0.00
19/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1004	1	1004	1	0.00
19/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	422	0	422	0	500.00
19/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2156	2	2156	2	0.00
19/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2987	3	2987	3	0.00
19/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	5443	5	5443	5	0.00
19/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	7501	7	7501	7	0.00
19/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4907	5	4907	5	0.00
19/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4942	5	4942	5	0.00
19/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4977	5	4977	5	0.00
19/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	2241	2	2241	2	500.00
19/05/2023	2032 On 01-February-24			Bond Future	12.21	83.0196	12.2091	83.0196	0.00
19/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2380	2	2380	2	0.00
19/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	815	1	815	1	1,200.00
19/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4226	4	4226	4	0.00
19/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	3906	4	3906	4	0.00
19/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	4528	5	4528	5	0.00
19/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2339	2	2339	2	0.00
19/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2360	2	2360	2	0.00
19/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	831	1	831	1	200.00
19/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1142	1	1142	1	500.00

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19/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2179	2	2179	2	0.00
19/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	357	0	357	0	1,200.00
19/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	683	1	683	1	500.00
19/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10793	11	10793	11	0.00
19/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	4223	4	4223	4	200.00
19/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	6244	6	6244	6	0.00
19/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3997	4	3997	4	0.00
19/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	4021	4	4021	4	0.00
19/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2290	2	2290	2	500.00
19/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2454	2	2454	2	1,200.00
19/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	7502	7	7502	7	0.00
19/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3973	4	3973	4	0.00
19/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	7421	7	7421	7	0.00
19/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	8202	8	8202	8	0.00
19/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2646	3	2646	3	200.00
19/05/2023	2032 On 02-May-24			Bond Future	12.34	80.7527	12.3426	80.7527	0.00
19/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	5800	6	5800	6	0.00
19/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	966	1	966	1	500.00
19/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1258	1	1258	1	1,550.00
19/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	572	1	572	1	500.00
19/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	541	1	541	1	0.00
19/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	547	1	547	1	0.00
19/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	4515	5	4515	5	0.00
19/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5303	5	5303	5	0.00
19/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	765	1	765	1	1,000.00
19/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	553	1	553	1	0.00
19/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	441	0	441	0	1,000.00
19/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	611	1	611	1	1,550.00
19/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	8292	8	8292	8	0.00
19/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	9532	9	9532	9	0.00
19/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	8669	8	8669	8	0.00
19/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	7442	7	7442	7	0.00
19/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1829	2	1829	2	500.00

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19/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8711	9	8711	9	0.00
19/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8753	9	8753	9	0.00
19/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	8542	8	8542	8	0.00
19/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5650	5	5650	5	0.00
19/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	6561	6	6561	6	0.00
19/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1645	2	1645	2	1,550.00
19/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2179	2	2179	2	1,000.00
19/05/2023	2032 On 01-August-24			Bond Future	12.51	82.4867	12.5111	82.4867	0.00
19/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1179	1	1179	1	0.00
19/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1189	1	1189	1	0.00
19/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1199	1	1199	1	0.00
19/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	7132	7	7132	7	0.00
19/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	7167	7	7167	7	0.00
19/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	7204	7	7204	7	0.00
19/05/2023	2033 On 03-August-23			Bond Future	115.78	115.8677	115.7843	115.8677	7,455.00
19/05/2023	2033 On 02-November-23			Bond Future	116.96	117.0482	116.9623	117.0482	0.00
19/05/2023	2033 On 01-February-24			Bond Future	119.66	119.7470	119.6591	119.7470	0.00
19/05/2023	2033 On 02-May-24			Bond Future	120.94	121.0290	120.9353	121.0290	0.00
19/05/2023	2033 On 01-August-24			Bond Future	123.57	123.6632	123.5680	123.6632	0.00
19/05/2023	2037 On 03-August-23			Bond Future	12.70	73.8600	12.6958	73.8600	132,465.00
19/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	3	0	3	0	1,800.00
19/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	797	1	797	1	0.00
19/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	39	0	39	0	1,800.00
19/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	766	1	766	1	0.00
19/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	781	1	781	1	0.00
19/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3734	3	3734	3	0.00
19/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3772	3	3772	3	0.00
19/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9438	9	9438	9	0.00
19/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3696	3	3696	3	0.00
19/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13801	13	13801	13	0.00
19/05/2023	2037 On 02-November-23			Bond Future	12.82	75.5132	12.8206	75.5132	0.00
19/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	627	1	627	1	0.00
19/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	618	1	618	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
19/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	636	1	636	1	0.00
19/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7382	7	7382	7	0.00
19/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7334	7	7334	7	0.00
19/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7286	7	7286	7	0.00
19/05/2023	2037 On 01-February-24			Bond Future	12.95	72.9809	12.9480	72.9809	0.00
19/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2139	2	2139	2	0.00
19/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2119	2	2119	2	0.00
19/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2160	2	2160	2	0.00
19/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	5282	5	5282	5	0.00
19/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5346	5	5346	5	0.00
19/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5314	5	5314	5	0.00
19/05/2023	2037 On 02-May-24			Bond Future	13.08	74.6476	13.0831	74.6476	0.00
19/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	827	1	827	1	0.00
19/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	836	1	836	1	0.00
19/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	845	1	845	1	0.00
19/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9476	9	9476	9	0.00
19/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9428	9	9428	9	0.00
19/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9380	9	9380	9	0.00
19/05/2023	2037 On 01-August-24			Bond Future	13.25	71.9954	13.2492	71.9954	0.00
19/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	1755	2	1755	2	0.00
19/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	1740	2	1740	2	0.00
19/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	1725	2	1725	2	0.00
19/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7509	7	7509	7	0.00
19/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7471	7	7471	7	0.00
19/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7434	7	7434	7	0.00
19/05/2023	2038 On 03-August-23			Bond Future	124.58	125.6008	124.5781	125.6008	3,369.00
19/05/2023	2038 On 02-November-23			Bond Future	127.39	128.4409	127.3947	128.4409	1,656.00
19/05/2023	2038 On 01-February-24			Bond Future	128.29	129.3604	128.2850	129.3604	0.00
19/05/2023	2038 On 02-May-24			Bond Future	131.24	132.3445	131.2444	132.3445	0.00
19/05/2023	2038 On 01-August-24			Bond Future	132.00	133.1269	131.9977	133.1269	0.00
19/05/2023	2040 On 03-August-23			Bond Future	12.80	74.7924	12.8036	74.7924	133,082.00
19/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	768	1	768	1	0.00
19/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	783	1	783	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
19/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	799	1	799	1	0.00
19/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3988	4	3988	4	0.00
19/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	4029	4	4029	4	0.00
19/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	4071	4	4071	4	0.00
19/05/2023	2040 On 02-November-23			Bond Future	12.93	76.4665	12.9262	76.4665	104.00
19/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	611	1	611	1	0.00
19/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	594	1	594	1	0.00
19/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	602	1	602	1	0.00
19/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	8192	8	8192	8	0.00
19/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8298	8	8298	8	0.00
19/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	8245	8	8245	8	0.00
19/05/2023	2040 On 01-February-24			Bond Future	13.05	73.7056	13.0512	73.7056	18.00
19/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2108	2	2108	2	0.00
19/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2068	2	2068	2	0.00
19/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2088	2	2088	2	0.00
19/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5940	6	5940	6	0.00
19/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5977	6	5977	6	0.00
19/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5904	6	5904	6	0.00
19/05/2023	2040 On 02-May-24			Bond Future	13.18	75.3887	13.1830	75.3887	0.00
19/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1003	1	1003	1	0.00
19/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	993	1	993	1	0.00
19/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	983	1	983	1	0.00
19/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9746	9	9746	9	0.00
19/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9848	9	9848	9	0.00
19/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9797	9	9797	9	0.00
19/05/2023	2040 On 01-August-24			Bond Future	13.34	72.5018	13.3442	72.5018	0.00
19/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2075	2	2075	2	0.00
19/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2092	2	2092	2	0.00
19/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2110	2	2110	2	0.00
19/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7433	7	7433	7	0.00
19/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7471	7	7471	7	0.00
19/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7509	7	7509	7	0.00
19/05/2023	2044 On 03-August-23			Bond Future	12.84	71.2366	12.8444	71.2366	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
19/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	237	0	237	0	4,553.00
19/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	667	1	667	1	0.00
19/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1256	1	1256	1	0.00
19/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	455	1	455	1	0.00
19/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	639	1	639	1	0.00
19/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	653	1	653	1	0.00
19/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4497	4	4497	4	0.00
19/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4542	4	4542	4	0.00
19/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	5249	5	5249	5	4,754.00
19/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3147	3	3147	3	9,106.00
19/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4452	4	4452	4	0.00
19/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6556	6	6556	6	3,076.00
19/05/2023	2044 On 02-November-23			Bond Future	12.96	72.8312	12.9625	72.8312	0.00
19/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	547	1	547	1	0.00
19/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	556	1	556	1	0.00
19/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	564	1	564	1	0.00
19/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8635	8	8635	8	0.00
19/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8691	8	8691	8	0.00
19/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8746	8	8746	8	0.00
19/05/2023	2044 On 01-February-24			Bond Future	13.08	70.1124	13.0827	70.1124	0.00
19/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	1931	2	1931	2	0.00
19/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	1950	2	1950	2	0.00
19/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	1969	2	1969	2	0.00
19/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6308	6	6308	6	0.00
19/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6346	6	6346	6	0.00
19/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6385	6	6385	6	0.00
19/05/2023	2044 On 02-May-24			Bond Future	13.21	71.7135	13.2090	71.7135	0.00
19/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1220	1	1220	1	0.00
19/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1231	1	1231	1	0.00
19/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1243	1	1243	1	0.00
19/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9946	10	9946	10	0.00
19/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9997	10	9997	10	0.00
19/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	10048	10	10048	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2023	2044 On 01-August-24			Bond Future	13.36	68.8726	13.3631	68.8726	0.00
19/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2237	2	2237	2	0.00
19/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2201	2	2201	2	0.00
19/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2219	2	2219	2	0.00
19/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7980	8	7980	8	0.00
19/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	8019	8	8019	8	0.00
19/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7940	8	7940	8	0.00
19/05/2023	2046 On 03-August-23			Bond Future	109.66	110.3315	109.6612	110.3315	12,981.00
19/05/2023	2046 On 02-November-23			Bond Future	110.02	110.7109	110.0243	110.7109	4,292.00
19/05/2023	2046 On 01-February-24			Bond Future	112.56	113.2638	112.5612	113.2638	0.00
19/05/2023	2046 On 02-May-24			Bond Future	112.98	113.7013	112.9768	113.7013	0.00
19/05/2023	2046 On 01-August-24			Bond Future	115.43	116.1739	115.4341	116.1739	0.00
19/05/2023	2050 On 03-August-23			Bond Future	109.56	110.1202	109.5618	110.1202	10,929.00
19/05/2023	2050 On 02-November-23			Bond Future	112.04	112.6101	112.0389	112.6101	3,146.00
19/05/2023	2050 On 01-February-24			Bond Future	112.34	112.9327	112.3433	112.9327	0.00
19/05/2023	2050 On 02-May-24			Bond Future	114.93	115.5378	114.9348	115.5378	0.00
19/05/2023	2050 On 01-August-24			Bond Future	115.09	115.7156	115.0937	115.7156	0.00
19/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	AL37 On 03-August-23			Index Future	856.85	858.5860	856.8530	858.5860	0.00
19/05/2023	AL37 On 02-November-23			Index Future	876.02	877.7910	876.0170	877.7910	0.00
19/05/2023	AL37 On 01-February-24			Index Future	896.01	897.8290	896.0130	897.8290	0.00
19/05/2023	AL37 On 02-May-24			Index Future	916.49	918.3490	916.4920	918.3490	0.00
19/05/2023	AL37 On 01-August-24			Index Future	936.27	938.1640	936.2710	938.1640	0.00
19/05/2023	AL7T On 03-August-23			Index Future	966.54	970.2060	966.5380	970.2060	0.00
19/05/2023	AL7T On 02-November-23			Index Future	988.15	991.9080	988.1540	991.9080	0.00
19/05/2023	AL7T On 01-February-24			Index Future	1010.71	1014.5510	1010.7110	1014.5510	0.00
19/05/2023	AL7T On 02-May-24			Index Future	1033.81	1037.7380	1033.8110	1037.7380	0.00
19/05/2023	AL7T On 01-August-24			Index Future	1056.12	1060.1290	1056.1220	1060.1290	0.00
19/05/2023	ALBI On 03-August-23			Index Future	850.24	853.7210	850.2440	853.7210	101.00
19/05/2023	ALBI On 02-November-23			Index Future	869.26	872.8180	869.2590	872.8180	0.00
19/05/2023	ALBI On 01-February-24			Index Future	889.10	892.7420	889.1020	892.7420	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
19/05/2023	ALBI On 02-May-24			Index Future	909.42	913.1450	909.4220	913.1450	0.00
19/05/2023	ALBI On 01-August-24			Index Future	929.05	932.8480	929.0490	932.8480	0.00
19/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2023	ES33 On 03-August-23			Bond Future	13.22	71.9675	13.2153	71.9675	350.00
19/05/2023	ES33 On 02-November-23			Bond Future	13.38	69.7958	13.3770	69.7958	0.00
19/05/2023	ES33 On 01-February-24			Bond Future	13.54	71.4054	13.5437	71.4054	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
19/05/2023	ES33 On 02-May-24			Bond Future	13.72	69.2515	13.7160	69.2515	0.00
19/05/2023	ES33 On 01-August-24			Bond Future	13.92	70.7530	13.9209	70.7530	0.00
19/05/2023	ES42 On 03-August-23			Bond Future	13.56	68.7062	13.5603	68.7062	4,000.00
19/05/2023	ES42 On 02-November-23			Bond Future	13.71	65.9960	13.7109	65.9960	0.00
19/05/2023	ES42 On 01-February-24			Bond Future	13.86	67.5181	13.8581	67.5181	0.00
19/05/2023	ES42 On 02-May-24			Bond Future	14.02	64.8122	14.0156	64.8122	0.00
19/05/2023	ES42 On 01-August-24			Bond Future	14.20	66.2144	14.1969	66.2144	0.00
19/05/2023	GOVI On 03-August-23			GOVI	837.89	841.3080	837.8930	841.3080	836.00
19/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	6630	4	6630	4	0.00
19/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	6830	4	6830	4	0.00
19/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	6730	4	6730	4	0.00
19/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-November-23			GOVI	856.63	860.1270	856.6320	860.1270	0.00
19/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	291780	26	291780	26	0.00
19/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	291880	26	291880	26	0.00
19/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	291680	26	291680	26	0.00
19/05/2023	GOVI On 01-February-24			GOVI	876.19	879.7620	876.1860	879.7620	0.00
19/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	38140	0	38140	0	0.00
19/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	38040	0	38040	0	0.00
19/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	37940	0	37940	0	0.00
19/05/2023	GOVI On 02-May-24			GOVI	896.21	899.8690	896.2120	899.8690	0.00
19/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	547580	51	547580	51	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
19/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	547680	51	547680	51	0.00
19/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	547780	51	547780	51	0.00
19/05/2023	GOVI On 01-August-24			GOVI	915.55	919.2850	915.5530	919.2850	0.00
19/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
19/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	278370	24	278370	24	0.00
19/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	278270	24	278270	24	0.00
19/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	278170	24	278170	24	0.00
19/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2023	IGOV On 03-August-23			Index Future	323.95	324.8810	323.9530	324.8810	638.00
19/05/2023	IGOV On 02-November-23			Index Future	331.28	332.2260	331.2760	332.2260	16.00
19/05/2023	IGOV On 01-February-24			Index Future	338.91	339.8860	338.9140	339.8860	0.00
19/05/2023	IGOV On 02-May-24			Index Future	346.73	347.7290	346.7340	347.7290	0.00
19/05/2023	IGOV On 01-August-24			Index Future	354.29	355.3040	354.2890	355.3040	0.00
19/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.64	91.3800	8.6400	91.3800	0.00
19/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.79	91.2600	8.7850	91.2600	0.00
19/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	9.03	91.0100	9.0300	91.0100	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
19/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.10	90.9300	9.0950	90.9300	0.00
19/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.22	90.8350	9.2200	90.8350	0.00
19/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.25	90.8150	9.2450	90.8150	0.00
19/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.29	90.7750	9.2850	90.7750	0.00
19/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.28	90.8000	9.2750	90.8000	0.00
19/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.14	90.9350	9.1400	90.9350	0.00
19/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.96	91.0900	8.9600	91.0900	0.00
19/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.89	91.1700	8.8900	91.1700	0.00
19/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.78	91.2400	8.7750	91.2400	0.00
19/05/2023	R035 On 03-August-23			Bond Future	12.40	82.9679	12.4031	82.9679	55,595.00
19/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	628	1	628	1	0.00
19/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1016	1	1016	1	0.00
19/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	997	1	997	1	0.00
19/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1035	1	1035	1	0.00
19/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	3132	3	3132	3	0.00
19/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3201	3	3201	3	0.00
19/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	3166	3	3166	3	0.00
19/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	4066	4	4066	4	4,870.00
19/05/2023	R035 On 02-November-23			Bond Future	12.53	80.3130	12.5320	80.3130	104,850.00
19/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	787	1	787	1	0.00
19/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	215	0	215	0	400.00
19/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3889	4	3889	4	0.00
19/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	763	1	763	1	0.00
19/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	775	1	775	1	0.00
19/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	487	1	487	1	400.00
19/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6640	6	6640	6	0.00
19/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6684	6	6684	6	0.00
19/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2319	2	2319	2	400.00
19/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10688	10	10688	10	0.00
19/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	8040	8	8040	8	0.00
19/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6597	6	6597	6	0.00
19/05/2023	R035 On 01-February-24			Bond Future	12.66	82.1468	12.6644	82.1468	0.00
19/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5932	6	5932	6	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
19/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2391	3	2391	3	0.00
19/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2435	3	2435	3	0.00
19/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	798	1	798	1	400.00
19/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2413	3	2413	3	0.00
19/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	439	1	439	1	400.00
19/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11470	11	11470	11	0.00
19/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8939	9	8939	9	0.00
19/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4794	5	4794	5	0.00
19/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4823	5	4823	5	0.00
19/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4764	4	4764	4	0.00
19/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2160	2	2160	2	400.00
19/05/2023	R035 On 02-May-24			Bond Future	12.79	79.5085	12.7937	79.5085	0.00
19/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	863	1	863	1	0.00
19/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	845	1	845	1	0.00
19/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	854	1	854	1	0.00
19/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9105	9	9105	9	0.00
19/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9152	9	9152	9	0.00
19/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	9059	9	9059	9	0.00
19/05/2023	R035 On 01-August-24			Bond Future	12.95	81.2163	12.9515	81.2163	0.00
19/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1670	2	1670	2	0.00
19/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1700	2	1700	2	0.00
19/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1685	2	1685	2	0.00
19/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7397	7	7397	7	0.00
19/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7434	7	7434	7	0.00
19/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7360	7	7360	7	0.00
19/05/2023	R186 On 03-August-23			Bond Future	10.07	102.6806	10.0726	102.6806	82,550.00
19/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	588	1	588	1	0.00
19/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	609	1	609	1	0.00
19/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	598	1	598	1	0.00
19/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1542	1	1542	1	0.00
19/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1560	1	1560	1	0.00
19/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1525	1	1525	1	0.00
19/05/2023	R186 On 02-November-23			Bond Future	10.16	104.9780	10.1645	104.9780	13,885.00

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19/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	1825	2	1825	2	0.00
19/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	574	1	574	1	0.00
19/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	582	1	582	1	0.00
19/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	589	1	589	1	0.00
19/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	423	0	423	0	1,715.00
19/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2629	3	2629	3	0.00
19/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2648	3	2648	3	0.00
19/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2668	3	2668	3	0.00
19/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	1155	1	1155	1	1,715.00
19/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	3141	3	3141	3	0.00
19/05/2023	R186 On 01-February-24			Bond Future	10.25	102.0630	10.2533	102.0630	0.00
19/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	841	1	841	1	0.00
19/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	832	1	832	1	0.00
19/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	823	1	823	1	0.00
19/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2655	3	2655	3	0.00
19/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2687	3	2687	3	0.00
19/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2671	3	2671	3	0.00
19/05/2023	R186 On 02-May-24			Bond Future	10.36	104.3944	10.3585	104.3944	0.00
19/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	185	0	185	0	0.00
19/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	183	0	183	0	0.00
19/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	187	0	187	0	0.00
19/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	5662	6	5662	6	0.00
19/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	5706	6	5706	6	0.00
19/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	5684	6	5684	6	0.00
19/05/2023	R186 On 01-August-24			Bond Future	10.55	101.3295	10.5534	101.3295	0.00
19/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	397	0	397	0	0.00
19/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	393	0	393	0	0.00
19/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	390	0	390	0	0.00
19/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	4299	4	4299	4	0.00
19/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	4334	4	4334	4	0.00
19/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	4317	4	4317	4	0.00
19/05/2023	R197 On 03-August-23			Bond Future	334.36	334.3270	334.3576	334.3270	49.00
19/05/2023	R197 On 02-November-23			Bond Future	341.92	341.8862	341.9163	341.8862	0.00

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19/05/2023	R202 On 03-August-23			Bond Future	247.17	247.1325	247.1678	247.1325	5,388.00
19/05/2023	R202 On 02-November-23			Bond Future	252.76	252.7201	252.7552	252.7201	0.00
19/05/2023	R202 On 01-February-24			Bond Future	253.55	253.5215	253.5483	253.5215	0.00
19/05/2023	R202 On 02-May-24			Bond Future	259.40	259.3698	259.3975	259.3698	0.00
19/05/2023	R202 On 01-August-24			Bond Future	259.87	259.8500	259.8654	259.8500	0.00
19/05/2023	R209 On 03-August-23			Bond Future	12.43	63.7248	12.4273	63.7248	12,261.00
19/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	32	0	32	0	7,000.00
19/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	784	1	784	1	0.00
19/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	143	0	143	0	7,000.00
19/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	2	0	2	0	1,800.00
19/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	27	0	27	0	1,800.00
19/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	755	1	755	1	0.00
19/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	769	1	769	1	0.00
19/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	862	1	862	1	0.00
19/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2809	3	2809	3	1,750.00
19/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5723	5	5723	5	0.00
19/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2965	3	2965	3	0.00
19/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12309	12	12309	12	0.00
19/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	3029	3	3029	3	0.00
19/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2997	3	2997	3	0.00
19/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8197	8	8197	8	0.00
19/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8458	8	8458	8	0.00
19/05/2023	R209 On 02-November-23			Bond Future	12.54	61.9964	12.5406	61.9964	2.00
19/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	593	1	593	1	0.00
19/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	574	1	574	1	0.00
19/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	584	1	584	1	0.00
19/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6192	6	6192	6	0.00
19/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6232	6	6232	6	0.00
19/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6152	6	6152	6	0.00
19/05/2023	R209 On 01-February-24			Bond Future	12.65	63.4120	12.6519	63.4120	0.00
19/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2011	2	2011	2	0.00
19/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1992	2	1992	2	0.00
19/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2030	2	2030	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
19/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4303	4	4303	4	0.00
19/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4330	4	4330	4	0.00
19/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4357	4	4357	4	0.00
19/05/2023	R209 On 02-May-24			Bond Future	12.77	61.7065	12.7690	61.7065	0.00
19/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	748	1	748	1	0.00
19/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	740	1	740	1	0.00
19/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	732	1	732	1	0.00
19/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8120	8	8120	8	0.00
19/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8078	8	8078	8	0.00
19/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8036	8	8036	8	0.00
19/05/2023	R209 On 01-August-24			Bond Future	12.91	63.0315	12.9109	63.0315	0.00
19/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1508	2	1508	2	0.00
19/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1494	2	1494	2	0.00
19/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1521	2	1521	2	0.00
19/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6439	6	6439	6	0.00
19/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6472	6	6472	6	0.00
19/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6505	6	6505	6	0.00
19/05/2023	R210 On 03-August-23			Bond Future	226.38	226.3562	226.3827	226.3562	421.00
19/05/2023	R210 On 02-November-23			Bond Future	228.29	228.2676	228.2926	228.2676	0.00
19/05/2023	R210 On 01-February-24			Bond Future	233.56	233.5312	233.5565	233.5312	0.00
19/05/2023	R210 On 02-May-24			Bond Future	235.64	235.6209	235.6382	235.6209	0.00
19/05/2023	R210 On 01-August-24			Bond Future	240.77	240.7474	240.7662	240.7474	0.00
19/05/2023	R213 On 03-August-23			Bond Future	11.73	79.9692	11.7294	79.9692	23,415.00
19/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1281	1	1281	1	0.00
19/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1302	1	1302	1	0.00
19/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1322	1	1322	1	0.00
19/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1758	2	1758	2	0.00
19/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1737	2	1737	2	0.00
19/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1779	2	1779	2	0.00
19/05/2023	R213 On 02-November-23			Bond Future	11.85	78.2002	11.8539	78.2002	4,414.00
19/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1024	1	1024	1	0.00
19/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1036	1	1036	1	0.00
19/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1049	1	1049	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
19/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	4057	4	4057	4	0.00
19/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	4087	4	4087	4	0.00
19/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	4117	4	4117	4	0.00
19/05/2023	R213 On 01-February-24			Bond Future	11.98	79.9856	11.9825	79.9856	0.00
19/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2293	2	2293	2	0.00
19/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2255	2	2255	2	0.00
19/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2274	2	2274	2	0.00
19/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	3360	3	3360	3	0.00
19/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3381	3	3381	3	0.00
19/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	3339	3	3339	3	0.00
19/05/2023	R213 On 02-May-24			Bond Future	12.11	78.2520	12.1093	78.2520	0.00
19/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	504	1	504	1	0.00
19/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	509	1	509	1	0.00
19/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	515	1	515	1	0.00
19/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7896	8	7896	8	0.00
19/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7933	8	7933	8	0.00
19/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7971	8	7971	8	0.00
19/05/2023	R213 On 01-August-24			Bond Future	12.27	79.9343	12.2720	79.9343	0.00
19/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1065	1	1065	1	0.00
19/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1047	1	1047	1	0.00
19/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1056	1	1056	1	0.00
19/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	6530	6	6530	6	0.00
19/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	6562	6	6562	6	0.00
19/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	6498	6	6498	6	0.00
19/05/2023	R214 On 03-August-23			Bond Future	12.68	60.1102	12.6802	60.1102	19,803.00
19/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	754	1	754	1	0.00
19/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	725	1	725	1	0.00
19/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	740	1	740	1	0.00
19/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	3210	3	3210	3	0.00
19/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	3244	3	3244	3	0.00
19/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	3177	3	3177	3	0.00
19/05/2023	R214 On 02-November-23			Bond Future	12.79	58.1512	12.7938	58.1512	12.00
19/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	489	1	489	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
19/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	504	1	504	1	0.00
19/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	496	1	496	1	0.00
19/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6951	7	6951	7	0.00
19/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6996	7	6996	7	0.00
19/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6906	7	6906	7	0.00
19/05/2023	R214 On 01-February-24			Bond Future	12.91	59.4789	12.9094	59.4789	0.00
19/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1659	2	1659	2	0.00
19/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1675	2	1675	2	0.00
19/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1691	2	1691	2	0.00
19/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	5132	5	5132	5	0.00
19/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	5164	5	5164	5	0.00
19/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	5196	5	5196	5	0.00
19/05/2023	R214 On 02-May-24			Bond Future	13.02	57.5310	13.0211	57.5310	0.00
19/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	888	1	888	1	0.00
19/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	871	1	871	1	0.00
19/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	880	1	880	1	0.00
19/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8271	8	8271	8	0.00
19/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8315	8	8315	8	0.00
19/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8227	8	8227	8	0.00
19/05/2023	R214 On 01-August-24			Bond Future	13.15	58.7666	13.1547	58.7666	0.00
19/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	1823	2	1823	2	0.00
19/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	1838	2	1838	2	0.00
19/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	1854	2	1854	2	0.00
19/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6256	6	6256	6	0.00
19/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6289	6	6289	6	0.00
19/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6321	6	6321	6	0.00
19/05/2023	R248 On 03-August-23			Bond Future	12.78	74.2308	12.7849	74.2308	240,263.00
19/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	645	1	645	1	0.00
19/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	659	1	659	1	0.00
19/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	986	1	986	1	1,100.00
19/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3496	4	3496	4	0.00
19/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	322	0	322	0	1,100.00
19/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	673	1	673	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
19/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4530	4	4530	4	0.00
19/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	6078	6	6078	6	0.00
19/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3719	3	3719	3	0.00
19/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4576	4	4576	4	0.00
19/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4621	4	4621	4	0.00
19/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1299	1	1299	1	1,100.00
19/05/2023	R248 On 02-November-23			Bond Future	12.90	71.4440	12.9040	71.4440	11,069.00
19/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	559	1	559	1	0.00
19/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	543	1	543	1	0.00
19/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	551	1	551	1	0.00
19/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8945	9	8945	9	0.00
19/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	9060	9	9060	9	0.00
19/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	9002	9	9002	9	0.00
19/05/2023	R248 On 01-February-24			Bond Future	13.03	73.0753	13.0256	73.0753	0.00
19/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1911	2	1911	2	0.00
19/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1873	2	1873	2	0.00
19/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1892	2	1892	2	0.00
19/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6796	6	6796	6	0.00
19/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6837	7	6837	7	0.00
19/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6756	6	6756	6	0.00
19/05/2023	R248 On 02-May-24			Bond Future	13.14	70.2934	13.1432	70.2934	13,000.00
19/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1193	1	1193	1	0.00
19/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1171	1	1171	1	0.00
19/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1182	1	1182	1	0.00
19/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10896	11	10896	11	0.00
19/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	11005	11	11005	11	0.00
19/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10950	11	10950	11	0.00
19/05/2023	R248 On 01-August-24			Bond Future	13.28	71.8024	13.2837	71.8024	0.00
19/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2572	3	2572	3	0.00
19/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2534	3	2534	3	0.00
19/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2553	3	2553	3	0.00
19/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7849	8	7849	8	0.00
19/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7887	8	7887	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
19/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7810	7	7810	7	0.00
