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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
26/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	2025 On 03-August-23			Bond Future	170.03	170.1532	170.0264	170.1532	6,305.00
26/05/2023	2025 On 02-November-23			Bond Future	173.92	173.9965	173.9231	173.9965	0.00
26/05/2023	2025 On 01-February-24			Bond Future	176.21	176.2094	176.2092	176.2094	0.00
26/05/2023	2025 On 02-May-24			Bond Future	180.44	180.2758	180.4363	180.2758	0.00
26/05/2023	2025 On 01-August-24			Bond Future	182.66	182.3593	182.6644	182.3593	0.00
26/05/2023	2029 On 03-August-23			Bond Future	123.49	123.7189	123.4920	123.7189	2,275.00
26/05/2023	2029 On 02-November-23			Bond Future	124.99	125.1789	124.9879	125.1789	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
26/05/2023	2029 On 01-February-24			Bond Future	127.93	128.0646	127.9271	128.0646	0.00
26/05/2023	2029 On 02-May-24			Bond Future	129.62	129.6486	129.6188	129.6486	0.00
26/05/2023	2029 On 01-August-24			Bond Future	132.55	132.4743	132.5505	132.4743	0.00
26/05/2023	2030 On 03-August-23			Bond Future	11.18	85.8064	11.1842	85.8064	95,686.00
26/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	1817	2	1817	2	0.00
26/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	5704	6	5704	6	0.00
26/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	259	0	259	0	1,012.00
26/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	489	1	489	1	350.00
26/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	1767	2	1767	2	0.00
26/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	1792	2	1792	2	0.00
26/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	6758	7	6758	7	0.00
26/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	113	0	113	0	350.00
26/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1101	1	1101	1	0.00
26/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1131	1	1131	1	0.00
26/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2715	3	2715	3	0.00
26/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	179	0	179	0	1,012.00
26/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3551	4	3551	4	0.00
26/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1116	1	1116	1	0.00
26/05/2023	2030 On 02-November-23			Bond Future	11.28	87.7245	11.2828	87.7245	116.00
26/05/2023	2030 On 02-November-23	12.27	Call	Bond Future	4713	0	4713	0	0.00
26/05/2023	2030 On 02-November-23	11.12	Call	Bond Future	1834	0	1834	0	500.00
26/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	2816	3	2816	3	0.00
26/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1315	1	1315	1	0.00
26/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	419	0	419	0	500.00
26/05/2023	2030 On 02-November-23	10.62	Call	Bond Future	1039	0	1039	0	500.00
26/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2487	2	2487	2	0.00
26/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1285	1	1285	1	0.00
26/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1300	1	1300	1	0.00
26/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	522	0	522	0	800.00
26/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	778	1	778	1	500.00
26/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	280	0	280	0	800.00
26/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	7454	7	7454	7	0.00
26/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5526	5	5526	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	3208	3	3208	3	0.00
26/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	3234	3	3234	3	0.00
26/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1903	2	1903	2	500.00
26/05/2023	2030 On 02-November-23	12.27	Put	Bond Future	893	0	893	0	500.00
26/05/2023	2030 On 02-November-23	10.62	Put	Bond Future	3729	0	3729	0	0.00
26/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	6197	6	6197	6	0.00
26/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	3183	3	3183	3	0.00
26/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4428	4	4428	4	0.00
26/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1682	2	1682	2	800.00
26/05/2023	2030 On 02-November-23	11.12	Put	Bond Future	2485	0	2485	0	0.00
26/05/2023	2030 On 01-February-24			Bond Future	11.38	85.7208	11.3787	85.7208	0.00
26/05/2023	2030 On 01-February-24	11.75	Call	Bond Future	3471	3	3471	3	0.00
26/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2597	3	2597	3	0.00
26/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	3739	4	3739	4	0.00
26/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4348	4	4348	4	0.00
26/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2576	3	2576	3	0.00
26/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1050	1	1050	1	500.00
26/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2493	2	2493	2	0.00
26/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	460	0	460	0	400.00
26/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	637	1	637	1	500.00
26/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	760	1	760	1	400.00
26/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2617	3	2617	3	0.00
26/05/2023	2030 On 01-February-24	11.00	Call	Bond Future	1906	2	1906	2	0.00
26/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	663	1	663	1	1,360.00
26/05/2023	2030 On 01-February-24	10.16	Call	Bond Future	829	1	829	1	200.00
26/05/2023	2030 On 01-February-24	10.16	Put	Bond Future	5698	6	5698	6	0.00
26/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7811	8	7811	8	0.00
26/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6632	7	6632	7	0.00
26/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6490	6	6490	6	0.00
26/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2651	3	2651	3	0.00
26/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1907	2	1907	2	500.00
26/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1620	2	1620	2	400.00
26/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	6003	6	6003	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
26/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2759	3	2759	3	1,360.00
26/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4975	5	4975	5	0.00
26/05/2023	2030 On 01-February-24	11.00	Put	Bond Future	3383	3	3383	3	200.00
26/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2687	3	2687	3	0.00
26/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2669	3	2669	3	0.00
26/05/2023	2030 On 01-February-24	11.75	Put	Bond Future	2053	2	2053	2	200.00
26/05/2023	2030 On 02-May-24			Bond Future	11.48	87.6793	11.4765	87.6793	0.00
26/05/2023	2030 On 02-May-24	13.15	Call	Bond Future	6963	0	6963	0	0.00
26/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	848	1	848	1	1,000.00
26/05/2023	2030 On 02-May-24	11.12	Call	Bond Future	2052	0	2052	0	500.00
26/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	3764	4	3764	4	0.00
26/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	613	1	613	1	0.00
26/05/2023	2030 On 02-May-24	12.38	Call	Bond Future	4864	5	4864	5	0.00
26/05/2023	2030 On 02-May-24	10.82	Call	Bond Future	1577	1	1577	1	1,080.00
26/05/2023	2030 On 02-May-24	10.62	Call	Bond Future	1306	0	1306	0	500.00
26/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	514	0	514	0	1,000.00
26/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	607	1	607	1	0.00
26/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	600	1	600	1	0.00
26/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	7125	7	7125	7	0.00
26/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	7090	7	7090	7	0.00
26/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7656	8	7656	8	0.00
26/05/2023	2030 On 02-May-24	10.62	Put	Bond Future	4584	0	4584	0	0.00
26/05/2023	2030 On 02-May-24	10.82	Put	Bond Future	4076	4	4076	4	0.00
26/05/2023	2030 On 02-May-24	11.12	Put	Bond Future	3398	0	3398	0	0.00
26/05/2023	2030 On 02-May-24	12.38	Put	Bond Future	1567	2	1567	2	1,080.00
26/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	7056	7	7056	7	0.00
26/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2053	2	2053	2	1,000.00
26/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5952	6	5952	6	0.00
26/05/2023	2030 On 02-May-24	13.15	Put	Bond Future	981	0	981	0	500.00
26/05/2023	2030 On 01-August-24			Bond Future	11.62	85.5619	11.6193	85.5619	0.00
26/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1150	1	1150	1	0.00
26/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1141	1	1141	1	0.00
26/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1132	1	1132	1	0.00

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26/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5788	6	5788	6	0.00
26/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5758	6	5758	6	0.00
26/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5729	6	5729	6	0.00
26/05/2023	2032 On 03-August-23			Bond Future	11.81	83.9653	11.8100	83.9653	113,228.00
26/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	820	1	820	1	0.00
26/05/2023	2032 On 03-August-23	12.00	Call	Bond Future	2125	2	2125	2	5,000.00
26/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	1480	1	1480	1	0.00
26/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	1456	1	1456	1	0.00
26/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	1	0	1	0	1,500.00
26/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	21	0	21	0	7,500.00
26/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	1505	2	1505	2	0.00
26/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	1843	2	1843	2	5,000.00
26/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1010	1	1010	1	0.00
26/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2227	2	2227	2	7,500.00
26/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1428	1	1428	1	0.00
26/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1690	2	1690	2	0.00
26/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7439	7	7439	7	0.00
26/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	11160	11	11160	11	0.00
26/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1734	2	1734	2	0.00
26/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1712	2	1712	2	0.00
26/05/2023	2032 On 03-August-23	12.00	Put	Bond Future	1250	1	1250	1	0.00
26/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2512	3	2512	3	7,500.00
26/05/2023	2032 On 02-November-23			Bond Future	11.92	81.6783	11.9231	81.6783	65,200.00
26/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3416	3	3416	3	0.00
26/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1180	1	1180	1	0.00
26/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	985	1	985	1	500.00
26/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1166	1	1166	1	0.00
26/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1195	1	1195	1	0.00
26/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	517	1	517	1	500.00
26/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2481	2	2481	2	0.00
26/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2586	3	2586	3	0.00
26/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6870	7	6870	7	0.00
26/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4881	5	4881	5	0.00

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26/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4372	4	4372	4	0.00
26/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4438	4	4438	4	0.00
26/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4404	4	4404	4	0.00
26/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1908	2	1908	2	500.00
26/05/2023	2032 On 01-February-24			Bond Future	12.03	83.5428	12.0318	83.5428	0.00
26/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	2706	3	2706	3	0.00
26/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	964	1	964	1	1,200.00
26/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	4683	5	4683	5	0.00
26/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5000	5	5000	5	0.00
26/05/2023	2032 On 01-February-24	12.50	Call	Bond Future	4345	4	4345	4	0.00
26/05/2023	2032 On 01-February-24	11.75	Call	Bond Future	2487	2	2487	2	0.00
26/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2661	3	2661	3	0.00
26/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2684	3	2684	3	0.00
26/05/2023	2032 On 01-February-24	10.78	Call	Bond Future	983	1	983	1	200.00
26/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1337	1	1337	1	500.00
26/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	431	0	431	0	1,200.00
26/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	812	1	812	1	500.00
26/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	10086	10	10086	10	0.00
26/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5658	6	5658	6	0.00
26/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3540	4	3540	4	0.00
26/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3563	4	3563	4	0.00
26/05/2023	2032 On 01-February-24	11.75	Put	Bond Future	3750	4	3750	4	200.00
26/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	1981	2	1981	2	500.00
26/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2129	2	2129	2	1,200.00
26/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6870	7	6870	7	0.00
26/05/2023	2032 On 01-February-24	10.78	Put	Bond Future	6792	7	6792	7	0.00
26/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7550	8	7550	8	0.00
26/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3517	4	3517	4	0.00
26/05/2023	2032 On 01-February-24	12.50	Put	Bond Future	2303	2	2303	2	200.00
26/05/2023	2032 On 02-May-24			Bond Future	12.14	81.2884	12.1392	81.2884	0.00
26/05/2023	2032 On 02-May-24	13.35	Call	Bond Future	6459	6	6459	6	0.00
26/05/2023	2032 On 02-May-24	11.35	Call	Bond Future	1560	1	1560	1	1,550.00
26/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	708	1	708	1	0.00

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26/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1219	1	1219	1	500.00
26/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	716	1	716	1	0.00
26/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	746	1	746	1	500.00
26/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5113	5	5113	5	0.00
26/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	5941	6	5941	6	0.00
26/05/2023	2032 On 02-May-24	10.65	Call	Bond Future	794	1	794	1	1,550.00
26/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	979	1	979	1	1,000.00
26/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	584	1	584	1	1,000.00
26/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	723	1	723	1	0.00
26/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	7963	8	7963	8	0.00
26/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8800	9	8800	9	0.00
26/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6781	7	6781	7	0.00
26/05/2023	2032 On 02-May-24	10.65	Put	Bond Future	7599	8	7599	8	0.00
26/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1591	2	1591	2	500.00
26/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7841	8	7841	8	0.00
26/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	8004	8	8004	8	0.00
26/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5939	6	5939	6	0.00
26/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	8045	8	8045	8	0.00
26/05/2023	2032 On 02-May-24	11.35	Put	Bond Future	5077	5	5077	5	0.00
26/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	1903	2	1903	2	1,000.00
26/05/2023	2032 On 02-May-24	13.35	Put	Bond Future	1428	1	1428	1	1,550.00
26/05/2023	2032 On 01-August-24			Bond Future	12.28	83.0366	12.2810	83.0366	0.00
26/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1395	1	1395	1	0.00
26/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1406	1	1406	1	0.00
26/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1417	1	1417	1	0.00
26/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6386	7	6386	7	0.00
26/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6420	7	6420	7	0.00
26/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6455	7	6455	7	0.00
26/05/2023	2033 On 03-August-23			Bond Future	116.32	116.3768	116.3164	116.3768	7,227.00
26/05/2023	2033 On 02-November-23			Bond Future	117.55	117.5779	117.5544	117.5779	0.00
26/05/2023	2033 On 01-February-24			Bond Future	120.32	120.2884	120.3187	120.2884	0.00
26/05/2023	2033 On 02-May-24			Bond Future	121.73	121.5978	121.7323	121.5978	0.00
26/05/2023	2033 On 01-August-24			Bond Future	124.49	124.2481	124.4858	124.2481	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
26/05/2023	2037 On 03-August-23			Bond Future	12.65	73.2354	12.6452	73.2354	131,661.00
26/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	1,800.00
26/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	32	0	32	0	1,800.00
26/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	748	1	748	1	0.00
26/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	717	1	717	1	0.00
26/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	733	1	733	1	0.00
26/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3428	4	3428	4	0.00
26/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3467	4	3467	4	0.00
26/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3390	4	3390	4	0.00
26/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	9175	10	9175	10	0.00
26/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	13543	14	13543	14	0.00
26/05/2023	2037 On 02-November-23			Bond Future	12.76	74.8728	12.7634	74.8728	0.00
26/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	656	1	656	1	0.00
26/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	647	1	647	1	0.00
26/05/2023	2037 On 02-November-23	12.02	Call	Bond Future	1253	1	1253	1	750.00
26/05/2023	2037 On 02-November-23	12.52	Call	Bond Future	2269	2	2269	2	750.00
26/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	666	1	666	1	0.00
26/05/2023	2037 On 02-November-23	13.89	Call	Bond Future	6499	6	6499	6	0.00
26/05/2023	2037 On 02-November-23	13.89	Put	Bond Future	1161	1	1161	1	750.00
26/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	7077	7	7077	7	0.00
26/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	7125	8	7125	8	0.00
26/05/2023	2037 On 02-November-23	12.52	Put	Bond Future	3504	4	3504	4	0.00
26/05/2023	2037 On 02-November-23	12.02	Put	Bond Future	5125	5	5125	5	0.00
26/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	7030	7	7030	7	0.00
26/05/2023	2037 On 01-February-24			Bond Future	12.88	72.3253	12.8815	72.3253	0.00
26/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2182	2	2182	2	0.00
26/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2162	2	2162	2	0.00
26/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2203	2	2203	2	0.00
26/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	4999	5	4999	5	0.00
26/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	5063	5	5063	5	0.00
26/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	5030	5	5030	5	0.00
26/05/2023	2037 On 02-May-24			Bond Future	13.00	73.9775	12.9997	73.9775	0.00
26/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1138	1	1138	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
26/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1148	1	1148	1	0.00
26/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1159	1	1159	1	0.00
26/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	9384	10	9384	10	0.00
26/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	9338	10	9338	10	0.00
26/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	9292	10	9292	10	0.00
26/05/2023	2037 On 01-August-24			Bond Future	13.15	71.3134	13.1488	71.3134	0.00
26/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2117	2	2117	2	0.00
26/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2102	2	2102	2	0.00
26/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2087	2	2087	2	0.00
26/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7396	8	7396	8	0.00
26/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7358	8	7358	8	0.00
26/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7320	8	7320	8	0.00
26/05/2023	2038 On 03-August-23			Bond Future	125.64	126.1922	125.6379	126.1922	3,022.00
26/05/2023	2038 On 02-November-23			Bond Future	128.52	129.0427	128.5174	129.0427	1,656.00
26/05/2023	2038 On 01-February-24			Bond Future	129.51	129.9945	129.5104	129.9945	0.00
26/05/2023	2038 On 02-May-24			Bond Future	132.62	132.9942	132.6174	132.9942	0.00
26/05/2023	2038 On 01-August-24			Bond Future	133.53	133.8150	133.5309	133.8150	0.00
26/05/2023	2040 On 03-August-23			Bond Future	12.75	74.1011	12.7533	74.1011	133,387.00
26/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	752	1	752	1	0.00
26/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	768	1	768	1	0.00
26/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	785	1	785	1	0.00
26/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3702	4	3702	4	0.00
26/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3743	4	3743	4	0.00
26/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3785	4	3785	4	0.00
26/05/2023	2040 On 02-November-23			Bond Future	12.87	75.7579	12.8696	75.7579	104.00
26/05/2023	2040 On 02-November-23	11.80	Call	Bond Future	843	1	843	1	128.00
26/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	634	1	634	1	0.00
26/05/2023	2040 On 02-November-23	12.60	Call	Bond Future	2313	2	2313	2	128.00
26/05/2023	2040 On 02-November-23	13.64	Call	Bond Future	5548	5	5548	5	0.00
26/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	616	1	616	1	0.00
26/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	625	1	625	1	0.00
26/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	8020	8	8020	8	0.00
26/05/2023	2040 On 02-November-23	13.64	Put	Bond Future	1620	2	1620	2	128.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2040 On 02-November-23	12.60	Put	Bond Future	3771	4	3771	4	0.00
26/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7915	8	7915	8	0.00
26/05/2023	2040 On 02-November-23	11.80	Put	Bond Future	6904	7	6904	7	0.00
26/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7968	8	7968	8	0.00
26/05/2023	2040 On 01-February-24			Bond Future	12.99	72.9803	12.9857	72.9803	28.00
26/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2195	2	2195	2	0.00
26/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2154	2	2154	2	0.00
26/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2175	2	2175	2	0.00
26/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5685	6	5685	6	0.00
26/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5721	6	5721	6	0.00
26/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5649	6	5649	6	0.00
26/05/2023	2040 On 02-May-24			Bond Future	13.10	74.6474	13.1014	74.6474	0.00
26/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1332	1	1332	1	0.00
26/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1308	1	1308	1	0.00
26/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1320	1	1320	1	0.00
26/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9656	10	9656	10	0.00
26/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9755	10	9755	10	0.00
26/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9705	10	9705	10	0.00
26/05/2023	2040 On 01-August-24			Bond Future	13.25	71.7470	13.2464	71.7470	0.00
26/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2479	2	2479	2	0.00
26/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2498	2	2498	2	0.00
26/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2517	2	2517	2	0.00
26/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7347	8	7347	8	0.00
26/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7384	8	7384	8	0.00
26/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7421	8	7421	8	0.00
26/05/2023	2044 On 03-August-23			Bond Future	12.77	70.5997	12.7689	70.5997	85,310.00
26/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	232	0	232	0	4,553.00
26/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	644	1	644	1	0.00
26/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1249	1	1249	1	0.00
26/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	428	0	428	0	0.00
26/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	616	1	616	1	0.00
26/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	630	1	630	1	0.00
26/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4066	5	4066	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4111	5	4111	5	0.00
26/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4814	5	4814	5	4,754.00
26/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	2733	3	2733	3	9,106.00
26/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4022	5	4022	5	0.00
26/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6143	7	6143	7	3,076.00
26/05/2023	2044 On 02-November-23			Bond Future	12.88	72.1781	12.8800	72.1781	0.00
26/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	585	0	585	0	0.00
26/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	594	0	594	0	0.00
26/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	603	1	603	1	0.00
26/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8236	9	8236	9	0.00
26/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8290	9	8290	9	0.00
26/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8345	9	8345	9	0.00
26/05/2023	2044 On 01-February-24			Bond Future	12.99	69.4441	12.9906	69.4441	0.00
26/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2051	2	2051	2	0.00
26/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2071	2	2071	2	0.00
26/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2091	2	2091	2	0.00
26/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	5948	6	5948	6	0.00
26/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	5986	6	5986	6	0.00
26/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6023	6	6023	6	0.00
26/05/2023	2044 On 02-May-24			Bond Future	13.10	71.0303	13.1005	71.0303	0.00
26/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1388	1	1388	1	0.00
26/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1400	1	1400	1	0.00
26/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1413	1	1413	1	0.00
26/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9557	10	9557	10	0.00
26/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9607	10	9607	10	0.00
26/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9657	10	9657	10	0.00
26/05/2023	2044 On 01-August-24			Bond Future	13.24	68.1771	13.2379	68.1771	0.00
26/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2497	2	2497	2	0.00
26/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2458	2	2458	2	0.00
26/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2477	2	2477	2	0.00
26/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7605	8	7605	8	0.00
26/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7644	8	7644	8	0.00
26/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7567	8	7567	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
26/05/2023	2046 On 03-August-23			Bond Future	109.88	110.6131	109.8781	110.6131	12,882.00
26/05/2023	2046 On 02-November-23			Bond Future	110.30	111.0146	110.2998	111.0146	4,626.00
26/05/2023	2046 On 01-February-24			Bond Future	112.89	113.5739	112.8937	113.5739	0.00
26/05/2023	2046 On 02-May-24			Bond Future	113.44	114.0398	113.4380	114.0398	0.00
26/05/2023	2046 On 01-August-24			Bond Future	116.00	116.5235	116.0022	116.5235	0.00
26/05/2023	2050 On 03-August-23			Bond Future	111.24	111.0042	111.2370	111.0042	10,740.00
26/05/2023	2050 On 02-November-23			Bond Future	113.79	113.5116	113.7864	113.5116	3,364.00
26/05/2023	2050 On 01-February-24			Bond Future	114.20	113.8759	114.2048	113.8759	0.00
26/05/2023	2050 On 02-May-24			Bond Future	116.94	116.5036	116.9445	116.5036	0.00
26/05/2023	2050 On 01-August-24			Bond Future	117.27	116.7280	117.2651	116.7280	0.00
26/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	AL37 On 03-August-23			Index Future	863.44	863.3520	863.4360	863.3520	0.00
26/05/2023	AL37 On 02-November-23			Index Future	883.01	882.6430	883.0140	882.6430	0.00
26/05/2023	AL37 On 01-February-24			Index Future	903.58	902.7860	903.5750	902.7860	0.00
26/05/2023	AL37 On 02-May-24			Index Future	925.05	923.4250	925.0520	923.4250	0.00
26/05/2023	AL37 On 01-August-24			Index Future	945.80	943.3760	945.7980	943.3760	0.00
26/05/2023	AL7T On 03-August-23			Index Future	971.61	970.0560	971.6140	970.0560	0.00
26/05/2023	AL7T On 02-November-23			Index Future	993.65	991.7310	993.6450	991.7310	0.00
26/05/2023	AL7T On 01-February-24			Index Future	1016.78	1014.3640	1016.7810	1014.3640	0.00
26/05/2023	AL7T On 02-May-24			Index Future	1040.95	1037.5530	1040.9490	1037.5530	0.00
26/05/2023	AL7T On 01-August-24			Index Future	1064.30	1059.9710	1064.2950	1059.9710	0.00
26/05/2023	ALBI On 03-August-23			Index Future	855.10	852.3050	855.0990	852.3050	101.00
26/05/2023	ALBI On 02-November-23			Index Future	874.49	871.3490	874.4880	871.3490	0.00
26/05/2023	ALBI On 01-February-24			Index Future	894.85	891.2340	894.8500	891.2340	0.00
26/05/2023	ALBI On 02-May-24			Index Future	916.12	911.6090	916.1200	911.6090	0.00
26/05/2023	ALBI On 01-August-24			Index Future	936.67	931.3050	936.6660	931.3050	0.00
26/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2023	ES33 On 03-August-23			Bond Future	13.18	71.3853	13.1833	71.3853	350.00
26/05/2023	ES33 On 02-November-23			Bond Future	13.34	69.1987	13.3384	69.1987	0.00
26/05/2023	ES33 On 01-February-24			Bond Future	13.50	70.7942	13.4955	70.7942	0.00
26/05/2023	ES33 On 02-May-24			Bond Future	13.65	68.6267	13.6495	68.6267	0.00
26/05/2023	ES33 On 01-August-24			Bond Future	13.84	70.1169	13.8360	70.1169	0.00
26/05/2023	ES42 On 03-August-23			Bond Future	13.49	68.1438	13.4936	68.1438	4,000.00
26/05/2023	ES42 On 02-November-23			Bond Future	13.64	65.4193	13.6370	65.4193	0.00
26/05/2023	ES42 On 01-February-24			Bond Future	13.77	66.9278	13.7746	66.9278	0.00
26/05/2023	ES42 On 02-May-24			Bond Future	13.91	64.2087	13.9149	64.2087	0.00
26/05/2023	ES42 On 01-August-24			Bond Future	14.08	65.5999	14.0793	65.5999	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
26/05/2023	GOVI On 03-August-23			GOVI	842.70	840.0000	842.6960	840.0000	838.00
26/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	54660	3	54660	3	0.00
26/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	54860	3	54860	3	0.00
26/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	54760	3	54760	3	0.00
26/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23			GOVI	861.80	858.7690	861.8030	858.7690	0.00
26/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	240070	27	240070	27	0.00
26/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	240170	27	240170	27	0.00
26/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	239970	27	239970	27	0.00
26/05/2023	GOVI On 01-February-24			GOVI	881.87	878.3670	881.8700	878.3670	0.00
26/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	18900	0	18900	0	0.00
26/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	18800	0	18800	0	0.00
26/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	18700	0	18700	0	0.00
26/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	2	0	2	0.00
26/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	2	0	2	0.00
26/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	2	0	2	0.00
26/05/2023	GOVI On 02-May-24			GOVI	902.83	898.4470	902.8310	898.4470	0.00
26/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	481390	53	481390	53	0.00
26/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	481490	53	481490	53	0.00
26/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	481590	53	481590	53	0.00
26/05/2023	GOVI On 01-August-24			GOVI	923.08	917.8600	923.0790	917.8600	0.00
26/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
26/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	203110	26	203110	26	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
26/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	203010	26	203010	26	0.00
26/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	202910	26	202910	26	0.00
26/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2023	IGOV On 03-August-23			Index Future	325.44	325.9550	325.4420	325.9550	638.00
26/05/2023	IGOV On 02-November-23			Index Future	332.90	333.3160	332.9000	333.3160	16.00
26/05/2023	IGOV On 01-February-24			Index Future	340.73	341.0000	340.7280	341.0000	0.00
26/05/2023	IGOV On 02-May-24			Index Future	348.90	348.8700	348.9010	348.8700	0.00
26/05/2023	IGOV On 01-August-24			Index Future	356.80	356.4820	356.7990	356.4820	0.00
26/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.54	91.4500	8.5400	91.4500	0.00
26/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.73	91.2900	8.7250	91.2900	0.00
26/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.97	91.0500	8.9650	91.0500	0.00
26/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	9.13	90.8700	9.1250	90.8700	0.00
26/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	9.14	90.8400	9.1400	90.8400	0.00
26/05/2023	JBAF On 15-November-23			Jibar Tradeable Future	9.19	90.7800	9.1900	90.7800	0.00
26/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	9.21	90.7750	9.2100	90.7750	0.00
26/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	9.20	90.7850	9.1950	90.7850	0.00
26/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	9.09	90.9050	9.0900	90.9050	0.00
26/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.97	91.0350	8.9700	91.0350	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
26/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.79	91.2200	8.7900	91.2200	0.00
26/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.80	91.2250	8.7950	91.2250	0.00
26/05/2023	R035 On 03-August-23			Bond Future	12.38	82.2290	12.3840	82.2290	61,185.00
26/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	551	1	551	1	0.00
26/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	901	1	901	1	0.00
26/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	919	1	919	1	0.00
26/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	937	1	937	1	0.00
26/05/2023	R035 On 03-August-23	12.50	Call	Bond Future	2146	2	2146	2	5,000.00
26/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2936	3	2936	3	0.00
26/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	3007	3	3007	3	0.00
26/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3891	4	3891	4	4,870.00
26/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2971	3	2971	3	0.00
26/05/2023	R035 On 03-August-23	12.50	Put	Bond Future	1556	2	1556	2	0.00
26/05/2023	R035 On 02-November-23			Bond Future	12.51	79.5555	12.5073	79.5555	109,781.00
26/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	768	1	768	1	0.00
26/05/2023	R035 On 02-November-23	11.74	Call	Bond Future	1192	1	1192	1	750.00
26/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	214	0	214	0	400.00
26/05/2023	R035 On 02-November-23	12.24	Call	Bond Future	2185	2	2185	2	750.00
26/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	3865	4	3865	4	0.00
26/05/2023	R035 On 02-November-23	13.59	Call	Bond Future	6353	6	6353	6	0.00
26/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	490	0	490	0	400.00
26/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	747	1	747	1	0.00
26/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	757	1	757	1	0.00
26/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	6498	7	6498	7	0.00
26/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	6544	7	6544	7	0.00
26/05/2023	R035 On 02-November-23	13.59	Put	Bond Future	1175	1	1175	1	750.00
26/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2171	2	2171	2	400.00
26/05/2023	R035 On 02-November-23	12.24	Put	Bond Future	3543	4	3543	4	0.00
26/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7919	8	7919	8	0.00
26/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	10564	11	10564	11	0.00
26/05/2023	R035 On 02-November-23	11.74	Put	Bond Future	5183	5	5183	5	0.00
26/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	6454	7	6454	7	0.00
26/05/2023	R035 On 01-February-24			Bond Future	12.63	81.3715	12.6312	81.3715	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
26/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	2418	2	2418	2	0.00
26/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	814	1	814	1	400.00
26/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	2375	2	2375	2	0.00
26/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	5952	6	5952	6	0.00
26/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	2396	2	2396	2	0.00
26/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	446	0	446	0	400.00
26/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	11313	12	11313	12	0.00
26/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4614	5	4614	5	0.00
26/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8791	9	8791	9	0.00
26/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4644	5	4644	5	0.00
26/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	2016	2	2016	2	400.00
26/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4584	5	4584	5	0.00
26/05/2023	R035 On 02-May-24			Bond Future	12.74	78.7161	12.7438	78.7161	0.00
26/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1030	1	1030	1	0.00
26/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1020	1	1020	1	0.00
26/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1010	1	1010	1	0.00
26/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	9076	9	9076	9	0.00
26/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	9030	9	9030	9	0.00
26/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8984	9	8984	9	0.00
26/05/2023	R035 On 01-August-24			Bond Future	12.89	80.4093	12.8850	80.4093	0.00
26/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	1824	2	1824	2	0.00
26/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	1852	2	1852	2	0.00
26/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	1838	2	1838	2	0.00
26/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	7236	8	7236	8	0.00
26/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	7274	8	7274	8	0.00
26/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	7198	8	7198	8	0.00
26/05/2023	R186 On 03-August-23			Bond Future	9.74	103.4359	9.7404	103.4359	73,415.00
26/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	972	1	972	1	0.00
26/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	1003	1	1003	1	0.00
26/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	987	1	987	1	0.00
26/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	988	1	988	1	0.00
26/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1002	1	1002	1	0.00
26/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	975	1	975	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
26/05/2023	R186 On 02-November-23			Bond Future	9.79	105.7475	9.7889	105.7475	13,885.00
26/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2482	2	2482	2	0.00
26/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	913	1	913	1	0.00
26/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	924	1	924	1	0.00
26/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	694	1	694	1	1,715.00
26/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	935	1	935	1	0.00
26/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	1979	2	1979	2	0.00
26/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	1995	2	1995	2	0.00
26/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2011	2	2011	2	0.00
26/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	816	1	816	1	1,715.00
26/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2416	2	2416	2	0.00
26/05/2023	R186 On 01-February-24			Bond Future	9.82	102.8494	9.8204	102.8494	0.00
26/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1264	1	1264	1	0.00
26/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1252	1	1252	1	0.00
26/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1240	1	1240	1	0.00
26/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2012	2	2012	2	0.00
26/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2038	2	2038	2	0.00
26/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2025	2	2025	2	0.00
26/05/2023	R186 On 02-May-24			Bond Future	9.84	105.1995	9.8361	105.1995	0.00
26/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	306	0	306	0	0.00
26/05/2023	R186 On 02-May-24	9.73	Call	Bond Future	1646	2	1646	2	2,030.00
26/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	303	0	303	0	0.00
26/05/2023	R186 On 02-May-24	10.40	Call	Bond Future	2606	2	2606	2	0.00
26/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	310	0	310	0	0.00
26/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4598	5	4598	5	0.00
26/05/2023	R186 On 02-May-24	9.73	Put	Bond Future	1889	2	1889	2	0.00
26/05/2023	R186 On 02-May-24	10.40	Put	Bond Future	1327	1	1327	1	2,030.00
26/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4640	5	4640	5	0.00
26/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4619	5	4619	5	0.00
26/05/2023	R186 On 01-August-24			Bond Future	9.93	102.1554	9.9255	102.1554	0.00
26/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	647	1	647	1	0.00
26/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	636	1	636	1	0.00
26/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	642	1	642	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
26/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3248	4	3248	4	0.00
26/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3281	4	3281	4	0.00
26/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3265	4	3265	4	0.00
26/05/2023	R197 On 03-August-23			Bond Future	334.67	334.5711	334.6732	334.5711	49.00
26/05/2023	R197 On 02-November-23			Bond Future	342.34	342.1273	342.3424	342.1273	0.00
26/05/2023	R202 On 03-August-23			Bond Future	247.69	247.3944	247.6910	247.3944	5,336.00
26/05/2023	R202 On 02-November-23			Bond Future	253.37	252.9816	253.3669	252.9816	0.00
26/05/2023	R202 On 01-February-24			Bond Future	254.34	253.8352	254.3401	253.8352	0.00
26/05/2023	R202 On 02-May-24			Bond Future	260.44	259.6929	260.4415	259.6929	0.00
26/05/2023	R202 On 01-August-24			Bond Future	261.19	260.2361	261.1932	260.2361	0.00
26/05/2023	R209 On 03-August-23			Bond Future	12.40	63.1006	12.3994	63.1006	11,710.00
26/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	714	1	714	1	0.00
26/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	125	0	125	0	7,000.00
26/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	25	0	25	0	7,000.00
26/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
26/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	21	0	21	0	1,800.00
26/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	686	1	686	1	0.00
26/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	700	1	700	1	0.00
26/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	789	1	789	1	0.00
26/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2612	3	2612	3	1,750.00
26/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	5579	6	5579	6	0.00
26/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2770	3	2770	3	0.00
26/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	12184	13	12184	13	0.00
26/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	8065	8	8065	8	0.00
26/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2835	3	2835	3	0.00
26/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2802	3	2802	3	0.00
26/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	8327	9	8327	9	0.00
26/05/2023	R209 On 02-November-23			Bond Future	12.51	61.3566	12.5073	61.3566	2.00
26/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	593	1	593	1	0.00
26/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	576	1	576	1	0.00
26/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	584	1	584	1	0.00
26/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	6046	6	6046	6	0.00
26/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	6087	6	6087	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
26/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	6005	6	6005	6	0.00
26/05/2023	R209 On 01-February-24			Bond Future	12.61	62.7572	12.6108	62.7572	0.00
26/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2012	2	2012	2	0.00
26/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	1993	2	1993	2	0.00
26/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2030	2	2030	2	0.00
26/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	4125	4	4125	4	0.00
26/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	4153	4	4153	4	0.00
26/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	4180	4	4180	4	0.00
26/05/2023	R209 On 02-May-24			Bond Future	12.71	61.0372	12.7129	61.0372	0.00
26/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	997	1	997	1	0.00
26/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	988	1	988	1	0.00
26/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	979	1	979	1	0.00
26/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	8127	8	8127	8	0.00
26/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	8086	8	8086	8	0.00
26/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	8045	8	8045	8	0.00
26/05/2023	R209 On 01-August-24			Bond Future	12.84	62.3498	12.8400	62.3498	0.00
26/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	1762	1	1762	1	0.00
26/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	1749	1	1749	1	0.00
26/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	1775	1	1775	1	0.00
26/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6394	7	6394	7	0.00
26/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6428	7	6428	7	0.00
26/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6462	7	6462	7	0.00
26/05/2023	R210 On 03-August-23			Bond Future	226.87	227.4013	226.8662	227.4013	421.00
26/05/2023	R210 On 02-November-23			Bond Future	228.89	229.3590	228.8872	229.3590	0.00
26/05/2023	R210 On 01-February-24			Bond Future	234.27	234.6465	234.2699	234.6465	0.00
26/05/2023	R210 On 02-May-24			Bond Future	236.61	236.7946	236.6095	236.7946	0.00
26/05/2023	R210 On 01-August-24			Bond Future	241.96	241.9542	241.9599	241.9542	0.00
26/05/2023	R213 On 03-August-23			Bond Future	11.59	80.3585	11.5909	80.3585	23,503.00
26/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	1512	2	1512	2	0.00
26/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	1536	2	1536	2	0.00
26/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	1559	2	1559	2	0.00
26/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1414	1	1414	1	0.00
26/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1396	1	1396	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
26/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1432	1	1432	1	0.00
26/05/2023	R213 On 02-November-23			Bond Future	11.70	78.5963	11.7029	78.5963	3,393.00
26/05/2023	R213 On 02-November-23	11.44	Call	Bond Future	1728	2	1728	2	750.00
26/05/2023	R213 On 02-November-23	12.70	Call	Bond Future	4895	5	4895	5	0.00
26/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1190	1	1190	1	0.00
26/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1205	1	1205	1	0.00
26/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1219	1	1219	1	0.00
26/05/2023	R213 On 02-November-23	10.94	Call	Bond Future	967	1	967	1	750.00
26/05/2023	R213 On 02-November-23	10.94	Put	Bond Future	4174	4	4174	4	0.00
26/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3611	4	3611	4	0.00
26/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3640	4	3640	4	0.00
26/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3668	4	3668	4	0.00
26/05/2023	R213 On 02-November-23	12.70	Put	Bond Future	944	1	944	1	750.00
26/05/2023	R213 On 02-November-23	11.44	Put	Bond Future	2815	3	2815	3	0.00
26/05/2023	R213 On 01-February-24			Bond Future	11.81	80.3902	11.8149	80.3902	0.00
26/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2581	3	2581	3	0.00
26/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2539	3	2539	3	0.00
26/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2560	3	2560	3	0.00
26/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	3000	3	3000	3	0.00
26/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2980	3	2980	3	0.00
26/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2961	3	2961	3	0.00
26/05/2023	R213 On 02-May-24			Bond Future	11.91	78.6664	11.9149	78.6664	0.00
26/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	646	1	646	1	0.00
26/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	653	1	653	1	0.00
26/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	659	1	659	1	0.00
26/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7287	7	7287	7	0.00
26/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7324	7	7324	7	0.00
26/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7360	7	7360	7	0.00
26/05/2023	R213 On 01-August-24			Bond Future	12.05	80.3602	12.0497	80.3602	0.00
26/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1256	1	1256	1	0.00
26/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1236	1	1236	1	0.00
26/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1246	1	1246	1	0.00
26/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5883	6	5883	6	0.00

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26/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5914	6	5914	6	0.00
26/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5852	6	5852	6	0.00
26/05/2023	R214 On 03-August-23			Bond Future	12.62	59.5706	12.6167	59.5706	20,176.00
26/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	724	1	724	1	0.00
26/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	695	1	695	1	0.00
26/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	709	1	709	1	0.00
26/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2893	3	2893	3	0.00
26/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2926	3	2926	3	0.00
26/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2859	3	2859	3	0.00
26/05/2023	R214 On 02-November-23			Bond Future	12.72	57.5980	12.7240	57.5980	20.00
26/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	516	0	516	0	0.00
26/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	531	0	531	0	0.00
26/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	524	0	524	0	0.00
26/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6667	7	6667	7	0.00
26/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6712	7	6712	7	0.00
26/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6622	7	6622	7	0.00
26/05/2023	R214 On 01-February-24			Bond Future	12.83	58.9127	12.8310	58.9127	0.00
26/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	1699	2	1699	2	0.00
26/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	1717	2	1717	2	0.00
26/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	1734	2	1734	2	0.00
26/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4829	5	4829	5	0.00
26/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4860	5	4860	5	0.00
26/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4891	5	4891	5	0.00
26/05/2023	R214 On 02-May-24			Bond Future	12.93	56.9523	12.9276	56.9523	0.00
26/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1134	1	1134	1	0.00
26/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1114	1	1114	1	0.00
26/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1124	1	1124	1	0.00
26/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	8109	8	8109	8	0.00
26/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8151	8	8151	8	0.00
26/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	8066	8	8066	8	0.00
26/05/2023	R214 On 01-August-24			Bond Future	13.05	58.1773	13.0461	58.1773	0.00
26/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2113	2	2113	2	0.00
26/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2127	2	2127	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
26/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2142	2	2142	2	0.00
26/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6079	6	6079	6	0.00
26/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6113	6	6113	6	0.00
26/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6146	6	6146	6	0.00
26/05/2023	R248 On 03-August-23			Bond Future	12.71	73.5512	12.7105	73.5512	240,196.00
26/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	649	1	649	1	0.00
26/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	664	1	664	1	0.00
26/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1008	1	1008	1	1,100.00
26/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	3659	3	3659	3	0.00
26/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	314	0	314	0	1,100.00
26/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	679	1	679	1	0.00
26/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4128	5	4128	5	0.00
26/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5663	6	5663	6	0.00
26/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1055	1	1055	1	1,100.00
26/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3334	4	3334	4	0.00
26/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4173	5	4173	5	0.00
26/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4218	5	4218	5	0.00
26/05/2023	R248 On 02-November-23			Bond Future	12.82	70.7474	12.8227	70.7474	11,069.00
26/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	594	0	594	0	0.00
26/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	576	0	576	0	0.00
26/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	585	0	585	0	0.00
26/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8541	9	8541	9	0.00
26/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8655	9	8655	9	0.00
26/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8598	9	8598	9	0.00
26/05/2023	R248 On 01-February-24			Bond Future	12.93	72.3623	12.9348	72.3623	0.00
26/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	1963	2	1963	2	0.00
26/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	1924	2	1924	2	0.00
26/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	1943	2	1943	2	0.00
26/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6367	7	6367	7	0.00
26/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6407	7	6407	7	0.00
26/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6327	7	6327	7	0.00
26/05/2023	R248 On 02-May-24			Bond Future	13.04	69.5645	13.0364	69.5645	13,000.00
26/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1285	1	1285	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
26/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1262	1	1262	1	0.00
26/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1273	1	1273	1	0.00
26/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10430	11	10430	11	0.00
26/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10538	11	10538	11	0.00
26/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10484	11	10484	11	0.00
26/05/2023	R248 On 01-August-24			Bond Future	13.16	71.0601	13.1607	71.0601	0.00
26/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2714	2	2714	2	0.00
26/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2693	2	2693	2	0.00
26/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2673	2	2673	2	0.00
26/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7396	8	7396	8	0.00
26/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7359	8	7359	8	0.00
26/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7321	8	7321	8	0.00