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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	2025 On 03-August-23			Bond Future	171.87	171.8555	171.8729	171.8555	6,305.00
15/06/2023	2025 On 02-November-23			Bond Future	175.73	175.7378	175.7263	175.7378	0.00
15/06/2023	2025 On 01-February-24			Bond Future	177.98	178.0562	177.9820	178.0562	0.00
15/06/2023	2025 On 02-May-24			Bond Future	182.15	182.3311	182.1468	182.3311	0.00
15/06/2023	2025 On 01-August-24			Bond Future	184.41	184.6817	184.4111	184.6817	0.00
15/06/2023	2029 On 03-August-23			Bond Future	125.12	125.0579	125.1208	125.0579	2,275.00
15/06/2023	2029 On 02-November-23			Bond Future	126.59	126.5475	126.5907	126.5475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	2029 On 01-February-24			Bond Future	129.52	129.5163	129.5150	129.5163	0.00
15/06/2023	2029 On 02-May-24			Bond Future	131.17	131.2476	131.1683	131.2476	0.00
15/06/2023	2029 On 01-August-24			Bond Future	134.13	134.2748	134.1348	134.2748	0.00
15/06/2023	2030 On 03-August-23			Bond Future	10.79	87.5836	10.7863	87.5836	96,935.00
15/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2930	3	2930	3	0.00
15/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7253	7	7253	7	0.00
15/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	558	1	558	1	1,012.00
15/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1008	1	1008	1	350.00
15/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2867	3	2867	3	0.00
15/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8338	8	8338	8	0.00
15/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2899	3	2899	3	0.00
15/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	563	0	563	0	0.00
15/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	43	0	43	0	350.00
15/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	581	1	581	1	0.00
15/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1583	1	1583	1	0.00
15/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	77	0	77	0	1,012.00
15/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2200	2	2200	2	0.00
15/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	572	1	572	1	0.00
15/06/2023	2030 On 02-November-23			Bond Future	10.87	89.5413	10.8748	89.5413	312.00
15/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6065	6	6065	6	0.00
15/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2760	3	2760	3	500.00
15/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3947	4	3947	4	0.00
15/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2081	2	2081	2	0.00
15/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	693	1	693	1	500.00
15/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1687	2	1687	2	500.00
15/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3559	4	3559	4	0.00
15/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2039	2	2039	2	0.00
15/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2060	2	2060	2	0.00
15/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	877	1	877	1	800.00
15/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1299	1	1299	1	500.00
15/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	458	1	458	1	800.00
15/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5988	6	5988	6	0.00
15/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4238	4	4238	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2325	2	2325	2	0.00
15/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2345	2	2345	2	0.00
15/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1332	1	1332	1	500.00
15/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	602	1	602	1	500.00
15/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2734	3	2734	3	0.00
15/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4827	5	4827	5	0.00
15/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2305	2	2305	2	0.00
15/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3304	3	3304	3	0.00
15/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1170	1	1170	1	800.00
15/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1767	2	1767	2	0.00
15/06/2023	2030 On 01-February-24			Bond Future	10.96	87.6153	10.9576	87.6153	0.00
15/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4875	5	4875	5	0.00
15/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5550	6	5550	6	0.00
15/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4574	5	4574	5	0.00
15/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3444	4	3444	4	0.00
15/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3542	4	3542	4	0.00
15/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3566	4	3566	4	0.00
15/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1615	2	1615	2	500.00
15/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1184	1	1184	1	400.00
15/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	739	1	739	1	400.00
15/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	998	1	998	1	500.00
15/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3591	4	3591	4	0.00
15/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4847	5	4847	5	0.00
15/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1296	1	1296	1	200.00
15/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2733	3	2733	3	0.00
15/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1034	1	1034	1	1,360.00
15/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1102	1	1102	1	500.00
15/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4992	5	4992	5	0.00
15/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6446	6	6446	6	0.00
15/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5348	5	5348	5	0.00
15/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5217	5	5217	5	0.00
15/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4522	4	4522	4	0.00
15/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1407	1	1407	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1979	2	1979	2	0.00
15/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1397	1	1397	1	500.00
15/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1177	1	1177	1	400.00
15/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4783	5	4783	5	0.00
15/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3895	4	3895	4	0.00
15/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2566	2	2566	2	700.00
15/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1993	2	1993	2	0.00
15/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2008	2	2008	2	0.00
15/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2065	2	2065	2	1,360.00
15/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1511	1	1511	1	200.00
15/06/2023	2030 On 02-May-24			Bond Future	11.05	89.7003	11.0453	89.7003	0.00
15/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8416	9	8416	9	0.00
15/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3072	3	3072	3	500.00
15/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5048	5	5048	5	0.00
15/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1411	2	1411	2	1,000.00
15/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1048	1	1048	1	0.00
15/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6238	6	6238	6	0.00
15/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2101	2	2101	2	500.00
15/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2463	3	2463	3	1,080.00
15/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1030	1	1030	1	0.00
15/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	903	1	903	1	1,000.00
15/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1039	1	1039	1	0.00
15/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5891	6	5891	6	0.00
15/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6413	6	6413	6	0.00
15/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5923	6	5923	6	0.00
15/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3331	3	3331	3	0.00
15/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3748	4	3748	4	0.00
15/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1310	1	1310	1	1,080.00
15/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2786	3	2786	3	0.00
15/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5859	6	5859	6	0.00
15/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4884	5	4884	5	0.00
15/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1705	2	1705	2	1,000.00
15/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	803	1	803	1	500.00

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15/06/2023	2030 On 01-August-24			Bond Future	11.16	87.7420	11.1620	87.7420	0.00
15/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1804	2	1804	2	0.00
15/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1776	2	1776	2	0.00
15/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1790	2	1790	2	0.00
15/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4738	5	4738	5	0.00
15/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4762	5	4762	5	0.00
15/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4714	5	4714	5	0.00
15/06/2023	2032 On 03-August-23			Bond Future	11.36	86.2409	11.3573	86.2409	117,717.00
15/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1749	2	1749	2	0.00
15/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3586	4	3586	4	5,000.00
15/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2733	3	2733	3	0.00
15/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2699	3	2699	3	0.00
15/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1897	2	1897	2	11,000.00
15/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
15/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	30	0	30	0	7,500.00
15/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3734	4	3734	4	3,000.00
15/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2767	3	2767	3	0.00
15/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2049	2	2049	2	0.00
15/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3222	3	3222	3	5,000.00
15/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	671	1	671	1	0.00
15/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1131	1	1131	1	7,500.00
15/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	818	1	818	1	0.00
15/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	542	0	542	0	3,000.00
15/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5313	5	5313	5	0.00
15/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9024	9	9024	9	0.00
15/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1216	1	1216	1	11,000.00
15/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	843	1	843	1	0.00
15/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	830	1	830	1	0.00
15/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	576	1	576	1	0.00
15/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1306	1	1306	1	7,500.00
15/06/2023	2032 On 02-November-23			Bond Future	11.46	84.0049	11.4590	84.0049	65,800.00
15/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3435	4	3435	4	0.00
15/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4915	5	4915	5	0.00

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15/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2036	2	2036	2	0.00
15/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1744	2	1744	2	500.00
15/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2014	2	2014	2	0.00
15/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2147	2	2147	2	0.00
15/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3786	4	3786	4	0.00
15/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2057	2	2057	2	0.00
15/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1100	1	1100	1	500.00
15/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	936	1	936	1	500.00
15/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5148	5	5148	5	0.00
15/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3499	3	3499	3	0.00
15/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3093	3	3093	3	0.00
15/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1750	2	1750	2	0.00
15/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2992	3	2992	3	500.00
15/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4714	5	4714	5	0.00
15/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3145	3	3145	3	0.00
15/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3119	3	3119	3	0.00
15/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1266	1	1266	1	500.00
15/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1946	2	1946	2	500.00
15/06/2023	2032 On 01-February-24			Bond Future	11.55	85.9568	11.5539	85.9568	0.00
15/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6269	6	6269	6	0.00
15/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3968	4	3968	4	0.00
15/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1582	2	1582	2	1,200.00
15/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5889	6	5889	6	0.00
15/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6622	7	6622	7	0.00
15/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	737	1	737	1	1,200.00
15/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3913	4	3913	4	0.00
15/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3940	4	3940	4	0.00
15/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1613	2	1613	2	200.00
15/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2162	2	2162	2	500.00
15/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3697	4	3697	4	0.00
15/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1328	1	1328	1	500.00
15/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2804	3	2804	3	200.00
15/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4327	4	4327	4	0.00

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15/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2641	3	2641	3	0.00
15/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2659	3	2659	3	0.00
15/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8236	8	8236	8	0.00
15/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1447	1	1447	1	500.00
15/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5332	5	5332	5	0.00
15/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2623	3	2623	3	0.00
15/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5267	5	5267	5	0.00
15/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5911	6	5911	6	0.00
15/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1560	1	1560	1	1,200.00
15/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1692	2	1692	2	200.00
15/06/2023	2032 On 02-May-24			Bond Future	11.65	83.8373	11.6501	83.8373	0.00
15/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8395	9	8395	9	0.00
15/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2173	2	2173	2	500.00
15/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2700	3	2700	3	1,550.00
15/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1311	1	1311	1	0.00
15/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1365	1	1365	1	500.00
15/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1297	1	1297	1	0.00
15/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6954	7	6954	7	0.00
15/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7845	8	7845	8	0.00
15/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1770	2	1770	2	1,000.00
15/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1324	1	1324	1	0.00
15/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1449	2	1449	2	1,550.00
15/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1095	1	1095	1	1,000.00
15/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7154	7	7154	7	0.00
15/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6098	6	6098	6	0.00
15/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6407	6	6407	6	0.00
15/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5415	5	5415	5	0.00
15/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1338	1	1338	1	500.00
15/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6477	6	6477	6	0.00
15/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6303	6	6303	6	0.00
15/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6442	6	6442	6	0.00
15/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4061	4	4061	4	0.00
15/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4735	5	4735	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
15/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1208	1	1208	1	1,550.00
15/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1587	1	1587	1	1,000.00
15/06/2023	2032 On 01-August-24			Bond Future	11.77	85.7496	11.7680	85.7496	0.00
15/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2216	2	2216	2	0.00
15/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2233	2	2233	2	0.00
15/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2251	2	2251	2	0.00
15/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5014	5	5014	5	0.00
15/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5041	5	5041	5	0.00
15/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5070	5	5070	5	0.00
15/06/2023	2033 On 03-August-23			Bond Future	118.21	118.1480	118.2092	118.1480	7,227.00
15/06/2023	2033 On 02-November-23			Bond Future	119.43	119.3891	119.4316	119.3891	0.00
15/06/2023	2033 On 01-February-24			Bond Future	122.19	122.1900	122.1906	122.1900	0.00
15/06/2023	2033 On 02-May-24			Bond Future	123.58	123.6502	123.5776	123.6502	0.00
15/06/2023	2033 On 01-August-24			Bond Future	126.37	126.5023	126.3725	126.5023	0.00
15/06/2023	2037 On 03-August-23			Bond Future	12.16	76.3727	12.1643	76.3727	132,131.00
15/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	4	0	4	0	1,800.00
15/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1591	2	1591	2	0.00
15/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	77	0	77	0	1,800.00
15/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1536	2	1536	2	0.00
15/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1564	2	1564	2	0.00
15/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1747	2	1747	2	0.00
15/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1774	2	1774	2	0.00
15/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6707	7	6707	7	0.00
15/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1721	2	1721	2	0.00
15/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11033	11	11033	11	0.00
15/06/2023	2037 On 02-November-23			Bond Future	12.27	78.0799	12.2713	78.0799	481.00
15/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1263	1	1263	1	0.00
15/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2233	2	2233	2	750.00
15/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1246	1	1246	1	0.00
15/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3645	4	3645	4	750.00
15/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8572	9	8572	9	0.00
15/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1280	1	1280	1	0.00
15/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5194	5	5194	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
15/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5154	5	5154	5	0.00
15/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	704	1	704	1	750.00
15/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2351	2	2351	2	0.00
15/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3575	3	3575	3	0.00
15/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5115	5	5115	5	0.00
15/06/2023	2037 On 01-February-24			Bond Future	12.38	75.6374	12.3761	75.6374	0.00
15/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8795	9	8795	9	0.00
15/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3499	4	3499	4	0.00
15/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3527	4	3527	4	0.00
15/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2924	3	2924	3	2,500.00
15/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5359	5	5359	5	0.00
15/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3554	4	3554	4	0.00
15/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3794	4	3794	4	0.00
15/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4430	4	4430	4	0.00
15/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2564	2	2564	2	2,500.00
15/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1331	1	1331	1	2,500.00
15/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3818	4	3818	4	0.00
15/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3843	4	3843	4	0.00
15/06/2023	2037 On 02-May-24			Bond Future	12.48	77.4375	12.4833	77.4375	0.00
15/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1649	2	1649	2	0.00
15/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1664	2	1664	2	0.00
15/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1678	2	1678	2	0.00
15/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7324	7	7324	7	0.00
15/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7281	7	7281	7	0.00
15/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7239	7	7239	7	0.00
15/06/2023	2037 On 01-August-24			Bond Future	12.61	74.9483	12.6104	74.9483	0.00
15/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2972	3	2972	3	0.00
15/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2949	3	2949	3	0.00
15/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2927	3	2927	3	0.00
15/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5605	5	5605	5	0.00
15/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5575	5	5575	5	0.00
15/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5545	5	5545	5	0.00
15/06/2023	2038 On 03-August-23			Bond Future	128.78	128.0990	128.7750	128.0990	3,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	2038 On 02-November-23			Bond Future	131.66	130.9928	131.6622	130.9928	1,706.00
15/06/2023	2038 On 01-February-24			Bond Future	132.67	132.0362	132.6747	132.0362	0.00
15/06/2023	2038 On 02-May-24			Bond Future	135.78	135.2063	135.7792	135.2063	0.00
15/06/2023	2038 On 01-August-24			Bond Future	136.76	136.2373	136.7620	136.2373	0.00
15/06/2023	2040 On 03-August-23			Bond Future	12.34	77.1129	12.3394	77.1129	133,188.00
15/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1445	2	1445	2	0.00
15/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1471	2	1471	2	0.00
15/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1498	2	1498	2	0.00
15/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2123	2	2123	2	0.00
15/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2185	2	2185	2	0.00
15/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2154	2	2154	2	0.00
15/06/2023	2040 On 02-November-23			Bond Future	12.45	78.8368	12.4470	78.8368	0.00
15/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1465	2	1465	2	128.00
15/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1106	1	1106	1	0.00
15/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3553	4	3553	4	128.00
15/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7335	8	7335	8	0.00
15/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1073	1	1073	1	0.00
15/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1090	1	1090	1	0.00
15/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6081	6	6081	6	0.00
15/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6172	6	6172	6	0.00
15/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1102	1	1102	1	128.00
15/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2706	3	2706	3	0.00
15/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5221	5	5221	5	0.00
15/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6127	6	6127	6	0.00
15/06/2023	2040 On 01-February-24			Bond Future	12.55	76.1614	12.5525	76.1614	28.00
15/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3334	3	3334	3	0.00
15/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3280	3	3280	3	0.00
15/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3307	3	3307	3	0.00
15/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4491	4	4491	4	0.00
15/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4520	4	4520	4	0.00
15/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4462	4	4462	4	0.00
15/06/2023	2040 On 02-May-24			Bond Future	12.66	77.9741	12.6600	77.9741	0.00
15/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1840	2	1840	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1805	2	1805	2	0.00
15/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1822	2	1822	2	0.00
15/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7828	8	7828	8	0.00
15/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	7915	8	7915	8	0.00
15/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	7871	8	7871	8	0.00
15/06/2023	2040 On 01-August-24			Bond Future	12.79	75.2465	12.7865	75.2465	0.00
15/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3284	3	3284	3	0.00
15/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3308	4	3308	4	0.00
15/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3332	4	3332	4	0.00
15/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5773	6	5773	6	0.00
15/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5804	6	5804	6	0.00
15/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5836	6	5836	6	0.00
15/06/2023	2044 On 03-August-23			Bond Future	12.38	73.4949	12.3819	73.4949	81,128.00
15/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	483	1	483	1	4,553.00
15/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2214	2	2214	2	0.00
15/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1267	1	1267	1	0.00
15/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	892	1	892	1	0.00
15/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1243	1	1243	1	0.00
15/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1219	1	1219	1	0.00
15/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2562	2	2562	2	0.00
15/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2527	2	2527	2	0.00
15/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3126	3	3126	3	4,754.00
15/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2493	2	2493	2	0.00
15/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1546	1	1546	1	9,106.00
15/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4243	4	4243	4	3,076.00
15/06/2023	2044 On 02-November-23			Bond Future	12.49	75.1378	12.4852	75.1378	0.00
15/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	997	1	997	1	0.00
15/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	1013	1	1013	1	0.00
15/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1028	1	1028	1	0.00
15/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6498	6	6498	6	0.00
15/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6545	6	6545	6	0.00
15/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6594	7	6594	7	0.00
15/06/2023	2044 On 01-February-24			Bond Future	12.59	72.5017	12.5864	72.5017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	3100	3	3100	3	0.00
15/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3127	3	3127	3	0.00
15/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3154	3	3154	3	0.00
15/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4828	5	4828	5	0.00
15/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4859	5	4859	5	0.00
15/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4890	5	4890	5	0.00
15/06/2023	2044 On 02-May-24			Bond Future	12.69	74.2274	12.6890	74.2274	0.00
15/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2009	2	2009	2	0.00
15/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2026	2	2026	2	0.00
15/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2042	2	2042	2	0.00
15/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	7996	8	7996	8	0.00
15/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8041	8	8041	8	0.00
15/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8087	8	8087	8	0.00
15/06/2023	2044 On 01-August-24			Bond Future	12.81	71.5394	12.8095	71.5394	0.00
15/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3517	4	3517	4	0.00
15/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3468	4	3468	4	0.00
15/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3492	4	3492	4	0.00
15/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6379	6	6379	6	0.00
15/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6412	6	6412	6	0.00
15/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6346	6	6346	6	0.00
15/06/2023	2046 On 03-August-23			Bond Future	113.37	113.6673	113.3721	113.6673	12,882.00
15/06/2023	2046 On 02-November-23			Bond Future	113.82	114.1366	113.8157	114.1366	4,626.00
15/06/2023	2046 On 01-February-24			Bond Future	116.44	116.8145	116.4449	116.8145	0.00
15/06/2023	2046 On 02-May-24			Bond Future	117.01	117.4536	117.0054	117.4536	0.00
15/06/2023	2046 On 01-August-24			Bond Future	119.65	120.1616	119.6504	120.1616	0.00
15/06/2023	2050 On 03-August-23			Bond Future	113.90	113.3459	113.9018	113.3459	10,740.00
15/06/2023	2050 On 02-November-23			Bond Future	116.46	115.9065	116.4553	115.9065	3,364.00
15/06/2023	2050 On 01-February-24			Bond Future	116.89	116.3667	116.8876	116.3667	0.00
15/06/2023	2050 On 02-May-24			Bond Future	119.62	119.1606	119.6228	119.1606	0.00
15/06/2023	2050 On 01-August-24			Bond Future	120.00	119.5827	120.0019	119.5827	0.00
15/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	8657 On 21-December-26			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
15/06/2023	AL37 On 03-August-23			Index Future	873.69	874.9150	873.6890	874.9150	0.00
15/06/2023	AL37 On 02-November-23			Index Future	893.07	894.4690	893.0650	894.4690	0.00
15/06/2023	AL37 On 01-February-24			Index Future	913.49	915.2450	913.4880	915.2450	0.00
15/06/2023	AL37 On 02-May-24			Index Future	934.66	937.0150	934.6620	937.0150	0.00
15/06/2023	AL37 On 01-August-24			Index Future	955.61	958.4380	955.6110	958.4380	0.00
15/06/2023	AL7T On 03-August-23			Index Future	998.12	1000.2190	998.1150	1000.2190	0.00
15/06/2023	AL7T On 02-November-23			Index Future	1020.25	1022.5730	1020.2510	1022.5730	0.00
15/06/2023	AL7T On 01-February-24			Index Future	1043.58	1046.3250	1043.5830	1046.3250	0.00
15/06/2023	AL7T On 02-May-24			Index Future	1067.77	1071.2120	1067.7720	1071.2120	0.00
15/06/2023	AL7T On 01-August-24			Index Future	1091.71	1095.7030	1091.7050	1095.7030	0.00
15/06/2023	ALBI On 03-August-23			Index Future	875.07	876.6970	875.0710	876.6970	106.00
15/06/2023	ALBI On 02-November-23			Index Future	894.48	896.2900	894.4790	896.2900	0.00
15/06/2023	ALBI On 01-February-24			Index Future	914.93	917.1090	914.9340	917.1090	0.00
15/06/2023	ALBI On 02-May-24			Index Future	936.14	938.9230	936.1410	938.9230	0.00
15/06/2023	ALBI On 01-August-24			Index Future	957.12	960.3900	957.1230	960.3900	0.00
15/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C214 On 28-February-41			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
15/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2023	ES33 On 03-August-23			Bond Future	12.70	73.9779	12.6968	73.9779	350.00
15/06/2023	ES33 On 02-November-23			Bond Future	12.84	71.8501	12.8391	71.8501	0.00
15/06/2023	ES33 On 01-February-24			Bond Future	12.98	73.5362	12.9812	73.5362	0.00
15/06/2023	ES33 On 02-May-24			Bond Future	13.12	71.4998	13.1227	71.4998	0.00
15/06/2023	ES33 On 01-August-24			Bond Future	13.28	73.1458	13.2849	73.1458	0.00
15/06/2023	ES42 On 03-August-23			Bond Future	13.08	70.7716	13.0768	70.7716	4,000.00
15/06/2023	ES42 On 02-November-23			Bond Future	13.21	68.1067	13.2101	68.1067	0.00
15/06/2023	ES42 On 01-February-24			Bond Future	13.34	69.7055	13.3365	69.7055	0.00
15/06/2023	ES42 On 02-May-24			Bond Future	13.47	67.1160	13.4672	67.1160	0.00
15/06/2023	ES42 On 01-August-24			Bond Future	13.61	68.6593	13.6125	68.6593	0.00
15/06/2023	GOVI On 03-August-23			GOVI	862.47	864.1050	862.4710	864.1050	835.00
15/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	252410	27	252410	27	0.00
15/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	252610	27	252610	27	0.00
15/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	252510	27	252510	27	0.00
15/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-November-23			GOVI	881.60	883.4170	881.5990	883.4170	0.00
15/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	42110	2	42110	2	0.00
15/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	42210	2	42210	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	42010	2	42010	2	0.00
15/06/2023	GOVI On 01-February-24			GOVI	901.76	903.9360	901.7590	903.9360	0.00
15/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	217790	24	217790	24	0.00
15/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	217690	24	217690	24	0.00
15/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	217590	24	217590	24	0.00
15/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-May-24			GOVI	922.66	925.4370	922.6610	925.4370	0.00
15/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	283090	26	283090	26	0.00
15/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	283190	26	283190	26	0.00
15/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	283290	26	283290	26	0.00
15/06/2023	GOVI On 01-August-24			GOVI	943.34	946.5960	943.3410	946.5960	0.00
15/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	3	0	3	0.00
15/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	3	0	3	0.00
15/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	3	0	3	0.00
15/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	490	0	490	0	0.00
15/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	390	0	390	0	0.00
15/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	290	0	290	0	0.00
15/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2023	IGOV On 03-August-23			Index Future	329.46	328.9980	329.4640	328.9980	639.00
15/06/2023	IGOV On 02-November-23			Index Future	336.85	336.4310	336.8510	336.4310	16.00
15/06/2023	IGOV On 01-February-24			Index Future	344.63	344.3240	344.6320	344.3240	0.00
15/06/2023	IGOV On 02-May-24			Index Future	352.70	352.5900	352.6970	352.5900	0.00
15/06/2023	IGOV On 01-August-24			Index Future	360.68	360.7250	360.6770	360.7250	0.00
15/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.50	91.5050	8.5000	91.5050	0.00
15/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.52	91.5000	8.5200	91.5000	0.00
15/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.71	91.2700	8.7100	91.2700	0.00
15/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.74	91.2400	8.7400	91.2400	0.00
15/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.82	91.1700	8.8150	91.1700	0.00
15/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.83	91.1650	8.8300	91.1650	0.00
15/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.87	91.1400	8.8700	91.1400	0.00
15/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.88	91.1350	8.8750	91.1350	0.00
15/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.78	91.2450	8.7800	91.2450	0.00
15/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.68	91.3200	8.6750	91.3200	0.00
15/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.53	91.4900	8.5300	91.4900	0.00
15/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.49	91.5550	8.4850	91.5550	0.00
15/06/2023	R035 On 03-August-23			Bond Future	11.88	85.4201	11.8797	85.4201	61,040.00
15/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1336	1	1336	1	0.00
15/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1976	2	1976	2	0.00
15/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	2007	2	2007	2	0.00
15/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	2038	2	2038	2	0.00
15/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3834	4	3834	4	5,000.00
15/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1397	1	1397	1	0.00
15/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1419	1	1419	1	0.00
15/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	603	1	603	1	0.00
15/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1441	1	1441	1	0.00
15/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2036	2	2036	2	4,870.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R035 On 02-November-23			Bond Future	11.99	82.8179	11.9902	82.8179	109,761.00
15/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1505	2	1505	2	0.00
15/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2191	2	2191	2	750.00
15/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3603	4	3603	4	750.00
15/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	454	1	454	1	400.00
15/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5693	6	5693	6	0.00
15/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8518	9	8518	9	0.00
15/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	976	1	976	1	400.00
15/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1466	2	1466	2	0.00
15/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1485	2	1485	2	0.00
15/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4567	4	4567	4	0.00
15/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4604	4	4604	4	0.00
15/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	681	1	681	1	750.00
15/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1340	1	1340	1	400.00
15/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8144	8	8144	8	0.00
15/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2302	2	2302	2	0.00
15/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5746	6	5746	6	0.00
15/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3524	3	3524	3	0.00
15/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4531	4	4531	4	0.00
15/06/2023	R035 On 01-February-24			Bond Future	12.10	84.7421	12.0988	84.7421	0.00
15/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3909	4	3909	4	0.00
15/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1447	2	1447	2	400.00
15/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3851	4	3851	4	0.00
15/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8086	8	8086	8	0.00
15/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	832	1	832	1	400.00
15/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3880	4	3880	4	0.00
15/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3411	3	3411	3	0.00
15/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9013	9	9013	9	0.00
15/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6738	7	6738	7	0.00
15/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3433	3	3433	3	0.00
15/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1464	1	1464	1	400.00
15/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3388	3	3388	3	0.00
15/06/2023	R035 On 02-May-24			Bond Future	12.20	82.2413	12.1991	82.2413	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1705	2	1705	2	0.00
15/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1690	2	1690	2	0.00
15/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1676	2	1676	2	0.00
15/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7040	7	7040	7	0.00
15/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	6999	7	6999	7	0.00
15/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6958	7	6958	7	0.00
15/06/2023	R035 On 01-August-24			Bond Future	12.32	84.1176	12.3167	84.1176	0.00
15/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2841	3	2841	3	0.00
15/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2863	3	2863	3	0.00
15/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2885	3	2885	3	0.00
15/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5527	5	5527	5	0.00
15/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5498	5	5498	5	0.00
15/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5468	5	5468	5	0.00
15/06/2023	R053 On 03-August-23			Bond Future	12.35	98.6983	12.3534	98.6983	0.00
15/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3959	4	3959	4	0.00
15/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	4007	4	4007	4	0.00
15/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	4056	4	4056	4	0.00
15/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1396	1	1396	1	0.00
15/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1418	1	1418	1	0.00
15/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1441	1	1441	1	0.00
15/06/2023	R053 On 02-November-23			Bond Future	12.46	95.0375	12.4583	95.0375	1,349.00
15/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5699	6	5699	6	0.00
15/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5611	6	5611	6	0.00
15/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5655	6	5655	6	0.00
15/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3072	3	3072	3	0.00
15/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3097	3	3097	3	0.00
15/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3046	3	3046	3	0.00
15/06/2023	R053 On 01-February-24			Bond Future	12.56	97.2462	12.5577	97.2462	0.00
15/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6826	7	6826	7	0.00
15/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6742	7	6742	7	0.00
15/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6784	7	6784	7	0.00
15/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4140	4	4140	4	0.00
15/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4192	4	4192	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4166	4	4166	4	0.00
15/06/2023	R053 On 02-May-24			Bond Future	12.66	93.6917	12.6576	93.6917	0.00
15/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7461	8	7461	8	0.00
15/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7502	8	7502	8	0.00
15/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7543	8	7543	8	0.00
15/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4949	5	4949	5	0.00
15/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4922	5	4922	5	0.00
15/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4895	5	4895	5	0.00
15/06/2023	R053 On 01-August-24			Bond Future	12.77	95.8274	12.7718	95.8274	0.00
15/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7955	8	7955	8	0.00
15/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7875	8	7875	8	0.00
15/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7915	8	7915	8	0.00
15/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5406	5	5406	5	0.00
15/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5432	5	5432	5	0.00
15/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5379	5	5379	5	0.00
15/06/2023	R186 On 03-August-23			Bond Future	9.48	104.3480	9.4823	104.3480	73,345.00
15/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1243	1	1243	1	0.00
15/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1283	1	1283	1	0.00
15/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1263	1	1263	1	0.00
15/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	524	1	524	1	0.00
15/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	533	1	533	1	0.00
15/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	515	1	515	1	0.00
15/06/2023	R186 On 02-November-23			Bond Future	9.53	106.6798	9.5259	106.6798	14,754.00
15/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2895	3	2895	3	0.00
15/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1121	1	1121	1	0.00
15/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1108	1	1108	1	0.00
15/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	838	1	838	1	1,715.00
15/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1134	1	1134	1	0.00
15/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1473	1	1473	1	0.00
15/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1502	2	1502	2	0.00
15/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1487	1	1487	1	0.00
15/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	524	1	524	1	1,715.00
15/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1855	2	1855	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R186 On 01-February-24			Bond Future	9.55	103.8453	9.5483	103.8453	0.00
15/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1531	2	1531	2	0.00
15/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1518	2	1518	2	0.00
15/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1504	2	1504	2	0.00
15/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1602	2	1602	2	0.00
15/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1625	2	1625	2	0.00
15/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1613	2	1613	2	0.00
15/06/2023	R186 On 02-May-24			Bond Future	9.56	106.3163	9.5610	106.3163	0.00
15/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	364	0	364	0	0.00
15/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1943	2	1943	2	2,030.00
15/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	360	0	360	0	0.00
15/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2982	3	2982	3	0.00
15/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	368	0	368	0	0.00
15/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4025	4	4025	4	0.00
15/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1554	2	1554	2	0.00
15/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1071	1	1071	1	2,030.00
15/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4065	4	4065	4	0.00
15/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4045	4	4045	4	0.00
15/06/2023	R186 On 01-August-24			Bond Future	9.62	103.4313	9.6167	103.4313	0.00
15/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	827	1	827	1	0.00
15/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	811	1	811	1	0.00
15/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	820	1	820	1	0.00
15/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2781	3	2781	3	0.00
15/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2808	3	2808	3	0.00
15/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2795	3	2795	3	0.00
15/06/2023	R197 On 03-August-23			Bond Future	337.90	337.5861	337.8993	337.5861	44.00
15/06/2023	R197 On 02-November-23			Bond Future	345.47	345.2119	345.4747	345.2119	0.00
15/06/2023	R202 On 03-August-23			Bond Future	250.67	250.5349	250.6651	250.5349	5,336.00
15/06/2023	R202 On 02-November-23			Bond Future	256.28	256.1942	256.2849	256.1942	0.00
15/06/2023	R202 On 01-February-24			Bond Future	257.22	257.2146	257.2170	257.2146	0.00
15/06/2023	R202 On 02-May-24			Bond Future	263.24	263.3900	263.2357	263.3900	0.00
15/06/2023	R202 On 01-August-24			Bond Future	264.05	264.3207	264.0463	264.3207	0.00
15/06/2023	R209 On 03-August-23			Bond Future	11.92	65.7763	11.9245	65.7763	11,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	60	0	60	0	7,000.00
15/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1496	2	1496	2	0.00
15/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	311	0	311	0	7,000.00
15/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	2	0	2	0	1,800.00
15/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	50	0	50	0	1,800.00
15/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1446	2	1446	2	0.00
15/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1471	2	1471	2	0.00
15/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1625	2	1625	2	0.00
15/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1272	1	1272	1	1,750.00
15/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3591	3	3591	3	0.00
15/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1377	1	1377	1	0.00
15/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10010	10	10010	10	0.00
15/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1421	1	1421	1	0.00
15/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1399	1	1399	1	0.00
15/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5925	6	5925	6	0.00
15/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6181	6	6181	6	0.00
15/06/2023	R209 On 02-November-23			Bond Future	12.02	64.0922	12.0219	64.0922	0.00
15/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1137	1	1137	1	0.00
15/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1106	1	1106	1	0.00
15/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1122	1	1122	1	0.00
15/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4391	4	4391	4	0.00
15/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4425	4	4425	4	0.00
15/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4357	4	4357	4	0.00
15/06/2023	R209 On 01-February-24			Bond Future	12.11	65.5815	12.1135	65.5815	0.00
15/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3220	3	3220	3	0.00
15/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3196	3	3196	3	0.00
15/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3245	3	3245	3	0.00
15/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3124	3	3124	3	0.00
15/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3145	3	3145	3	0.00
15/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3166	3	3166	3	0.00
15/06/2023	R209 On 02-May-24			Bond Future	12.21	63.9868	12.2056	63.9868	0.00
15/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1456	2	1456	2	0.00
15/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1443	2	1443	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1430	2	1430	2	0.00
15/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6348	6	6348	6	0.00
15/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6310	6	6310	6	0.00
15/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6273	6	6273	6	0.00
15/06/2023	R209 On 01-August-24			Bond Future	12.31	65.4464	12.3131	65.4464	0.00
15/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2508	3	2508	3	0.00
15/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2489	3	2489	3	0.00
15/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2528	3	2528	3	0.00
15/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4866	5	4866	5	0.00
15/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4892	5	4892	5	0.00
15/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4920	5	4920	5	0.00
15/06/2023	R210 On 03-August-23			Bond Future	229.80	228.8787	229.8000	228.8787	421.00
15/06/2023	R210 On 02-November-23			Bond Future	231.77	230.8681	231.7711	230.8681	0.00
15/06/2023	R210 On 01-February-24			Bond Future	237.13	236.2843	237.1254	236.2843	0.00
15/06/2023	R210 On 02-May-24			Bond Future	239.39	238.6744	239.3932	238.6744	0.00
15/06/2023	R210 On 01-August-24			Bond Future	244.81	244.1786	244.8062	244.1786	0.00
15/06/2023	R213 On 03-August-23			Bond Future	11.16	82.3676	11.1597	82.3676	24,115.00
15/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2643	3	2643	3	0.00
15/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2674	3	2674	3	0.00
15/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2705	3	2705	3	0.00
15/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	715	1	715	1	0.00
15/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	705	1	705	1	0.00
15/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	726	1	726	1	0.00
15/06/2023	R213 On 02-November-23			Bond Future	11.26	80.6502	11.2608	80.6502	6,039.00
15/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2700	3	2700	3	750.00
15/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6395	7	6395	7	0.00
15/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1980	2	1980	2	0.00
15/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1959	2	1959	2	0.00
15/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2000	2	2000	2	0.00
15/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1630	2	1630	2	750.00
15/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2998	3	2998	3	0.00
15/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2555	2	2555	2	0.00
15/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2599	2	2599	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2577	2	2577	2	0.00
15/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	605	1	605	1	750.00
15/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1948	2	1948	2	0.00
15/06/2023	R213 On 01-February-24			Bond Future	11.36	82.5239	11.3592	82.5239	0.00
15/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3663	4	3663	4	0.00
15/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3612	4	3612	4	0.00
15/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3638	4	3638	4	0.00
15/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2211	2	2211	2	0.00
15/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2226	2	2226	2	0.00
15/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2195	2	2195	2	0.00
15/06/2023	R213 On 02-May-24			Bond Future	11.45	80.9245	11.4487	80.9245	0.00
15/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1136	1	1136	1	0.00
15/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1146	1	1146	1	0.00
15/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1156	1	1156	1	0.00
15/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5940	6	5940	6	0.00
15/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5973	6	5973	6	0.00
15/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6006	6	6006	6	0.00
15/06/2023	R213 On 01-August-24			Bond Future	11.56	82.7715	11.5595	82.7715	0.00
15/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1989	2	1989	2	0.00
15/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1958	2	1958	2	0.00
15/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1973	2	1973	2	0.00
15/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4724	5	4724	5	0.00
15/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4750	5	4750	5	0.00
15/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4700	5	4700	5	0.00
15/06/2023	R214 On 03-August-23			Bond Future	12.21	61.9982	12.2089	61.9982	20,489.00
15/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1370	1	1370	1	0.00
15/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1322	1	1322	1	0.00
15/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1346	1	1346	1	0.00
15/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1629	2	1629	2	0.00
15/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1653	2	1653	2	0.00
15/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1604	2	1604	2	0.00
15/06/2023	R214 On 02-November-23			Bond Future	12.31	60.0798	12.3082	60.0798	12.00
15/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	920	1	920	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	948	1	948	1	0.00
15/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	934	1	934	1	0.00
15/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5164	5	5164	5	0.00
15/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5203	5	5203	5	0.00
15/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5125	5	5125	5	0.00
15/06/2023	R214 On 01-February-24			Bond Future	12.41	61.4757	12.4055	61.4757	0.00
15/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2615	3	2615	3	0.00
15/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2637	3	2637	3	0.00
15/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2660	3	2660	3	0.00
15/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3822	4	3822	4	0.00
15/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3848	4	3848	4	0.00
15/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3874	4	3874	4	0.00
15/06/2023	R214 On 02-May-24			Bond Future	12.49	59.6302	12.4949	59.6302	0.00
15/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1585	2	1585	2	0.00
15/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1558	2	1558	2	0.00
15/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1572	2	1572	2	0.00
15/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6613	7	6613	7	0.00
15/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6652	7	6652	7	0.00
15/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6574	7	6574	7	0.00
15/06/2023	R214 On 01-August-24			Bond Future	12.60	60.9906	12.5974	60.9906	0.00
15/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2896	3	2896	3	0.00
15/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2917	3	2917	3	0.00
15/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2938	3	2938	3	0.00
15/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4887	5	4887	5	0.00
15/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	4914	5	4914	5	0.00
15/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	4941	5	4941	5	0.00
15/06/2023	R248 On 03-August-23			Bond Future	12.31	76.5949	12.3062	76.5949	239,984.00
15/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1273	1	1273	1	0.00
15/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1298	1	1298	1	0.00
15/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5334	5	5334	5	0.00
15/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1855	2	1855	2	1,100.00
15/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	673	1	673	1	1,100.00
15/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1323	1	1323	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2483	2	2483	2	0.00
15/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3732	4	3732	4	0.00
15/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1891	2	1891	2	0.00
15/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	440	0	440	0	1,100.00
15/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2517	2	2517	2	0.00
15/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2552	2	2552	2	0.00
15/06/2023	R248 On 02-November-23			Bond Future	12.41	73.8590	12.4095	73.8590	11,069.00
15/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1607	2	1607	2	220.00
15/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1037	1	1037	1	0.00
15/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3475	4	3475	4	220.00
15/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7467	8	7467	8	0.00
15/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	1009	1	1009	1	0.00
15/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1023	1	1023	1	0.00
15/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6680	7	6680	7	0.00
15/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1169	1	1169	1	220.00
15/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5263	5	5263	5	0.00
15/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	2959	3	2959	3	0.00
15/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6783	7	6783	7	0.00
15/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6732	7	6732	7	0.00
15/06/2023	R248 On 01-February-24			Bond Future	12.51	75.5751	12.5112	75.5751	0.00
15/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	3061	3	3061	3	0.00
15/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	3008	3	3008	3	0.00
15/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	3034	3	3034	3	0.00
15/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5130	5	5130	5	0.00
15/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5164	5	5164	5	0.00
15/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5097	5	5097	5	0.00
15/06/2023	R248 On 02-May-24			Bond Future	12.60	72.9199	12.6047	72.9199	13,000.00
15/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1952	2	1952	2	0.00
15/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1920	2	1920	2	0.00
15/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1936	2	1936	2	0.00
15/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8758	9	8758	9	0.00
15/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8857	9	8857	9	0.00
15/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8807	9	8807	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2023	R248 On 01-August-24			Bond Future	12.71	74.5832	12.7119	74.5832	0.00
15/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3956	4	3956	4	0.00
15/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3905	4	3905	4	0.00
15/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3930	4	3930	4	0.00
15/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6203	6	6203	6	0.00
15/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6235	6	6235	6	0.00
15/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6171	6	6171	6	0.00