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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
23/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	2025 On 03-August-23			Bond Future	170.09	170.8238	170.0910	170.8238	6,305.00
23/06/2023	2025 On 02-November-23			Bond Future	173.88	174.6515	173.8760	174.6515	0.00
23/06/2023	2025 On 01-February-24			Bond Future	176.08	176.8883	176.0806	176.8883	0.00
23/06/2023	2025 On 02-May-24			Bond Future	180.18	181.0277	180.1775	181.0277	0.00
23/06/2023	2025 On 01-August-24			Bond Future	182.44	183.2766	182.4387	183.2766	0.00
23/06/2023	2029 On 03-August-23			Bond Future	123.56	124.0656	123.5635	124.0656	2,275.00
23/06/2023	2029 On 02-November-23			Bond Future	124.98	125.5135	124.9812	125.5135	0.00



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23/06/2023	2029 On 01-February-24			Bond Future	127.86	128.4121	127.8560	128.4121	0.00
23/06/2023	2029 On 02-May-24			Bond Future	129.46	130.0452	129.4616	130.0452	0.00
23/06/2023	2029 On 01-August-24			Bond Future	132.41	132.9887	132.4107	132.9887	0.00
23/06/2023	2030 On 03-August-23			Bond Future	10.72	87.6634	10.7218	87.6634	78,480.00
23/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3020	3	3020	3	0.00
23/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7484	7	7484	7	0.00
23/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	498	1	498	1	1,012.00
23/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	971	1	971	1	350.00
23/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2952	3	2952	3	0.00
23/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8585	9	8585	9	0.00
23/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2986	3	2986	3	0.00
23/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	381	0	381	0	0.00
23/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	19	0	19	0	350.00
23/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	395	0	395	0	0.00
23/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1275	1	1275	1	0.00
23/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	37	0	37	0	1,012.00
23/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1868	2	1868	2	0.00
23/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	388	0	388	0	0.00
23/06/2023	2030 On 02-November-23			Bond Future	10.81	89.6066	10.8106	89.6066	19,740.00
23/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6224	6	6224	6	0.00
23/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2827	3	2827	3	500.00
23/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4053	4	4053	4	0.00
23/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2124	2	2124	2	0.00
23/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	689	1	689	1	500.00
23/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1717	2	1717	2	500.00
23/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3653	4	3653	4	0.00
23/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2081	2	2081	2	0.00
23/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2103	2	2103	2	0.00
23/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	879	1	879	1	800.00
23/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1315	1	1315	1	500.00
23/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	448	0	448	0	800.00
23/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5716	6	5716	6	0.00
23/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3978	4	3978	4	0.00

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23/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2105	2	2105	2	0.00
23/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2124	2	2124	2	0.00
23/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1163	1	1163	1	500.00
23/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	498	1	498	1	500.00
23/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2502	3	2502	3	0.00
23/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4561	5	4561	5	0.00
23/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2086	2	2086	2	0.00
23/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3058	3	3058	3	0.00
23/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1012	1	1012	1	800.00
23/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1572	2	1572	2	0.00
23/06/2023	2030 On 01-February-24			Bond Future	10.89	87.6491	10.8921	87.6491	0.00
23/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4969	5	4969	5	0.00
23/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5659	6	5659	6	0.00
23/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4662	5	4662	5	0.00
23/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3501	4	3501	4	0.00
23/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3601	4	3601	4	0.00
23/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3626	4	3626	4	0.00
23/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1619	2	1619	2	500.00
23/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1179	1	1179	1	400.00
23/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	724	1	724	1	400.00
23/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	988	1	988	1	500.00
23/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3652	4	3652	4	0.00
23/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4941	5	4941	5	0.00
23/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1293	1	1293	1	200.00
23/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2771	3	2771	3	0.00
23/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1025	1	1025	1	1,360.00
23/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1094	1	1094	1	500.00
23/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4725	5	4725	5	0.00
23/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6172	6	6172	6	0.00
23/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5079	5	5079	5	0.00
23/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4949	5	4949	5	0.00
23/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4259	4	4259	4	0.00
23/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1242	1	1242	1	500.00

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23/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1781	2	1781	2	0.00
23/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1232	1	1232	1	500.00
23/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1027	1	1027	1	400.00
23/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4518	5	4518	5	0.00
23/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3640	4	3640	4	0.00
23/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2344	2	2344	2	700.00
23/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1794	2	1794	2	0.00
23/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1808	2	1808	2	0.00
23/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1862	2	1862	2	1,360.00
23/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1339	1	1339	1	200.00
23/06/2023	2030 On 02-May-24			Bond Future	10.98	89.6806	10.9791	89.6806	0.00
23/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8616	9	8616	9	0.00
23/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3197	3	3197	3	500.00
23/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5208	5	5208	5	0.00
23/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1486	1	1486	1	1,000.00
23/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1110	1	1110	1	0.00
23/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6414	6	6414	6	0.00
23/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2198	2	2198	2	500.00
23/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2572	3	2572	3	1,080.00
23/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1091	1	1091	1	0.00
23/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	957	1	957	1	1,000.00
23/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1100	1	1100	1	0.00
23/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5699	6	5699	6	0.00
23/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6214	6	6214	6	0.00
23/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5730	6	5730	6	0.00
23/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3186	3	3186	3	0.00
23/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3592	4	3592	4	0.00
23/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1233	1	1233	1	1,080.00
23/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2658	3	2658	3	0.00
23/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5667	6	5667	6	0.00
23/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4706	5	4706	5	0.00
23/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1611	2	1611	2	1,000.00
23/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	749	1	749	1	500.00

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23/06/2023	2030 On 01-August-24			Bond Future	11.09	87.6832	11.0878	87.6832	0.00
23/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1886	2	1886	2	0.00
23/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1857	2	1857	2	0.00
23/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1871	2	1871	2	0.00
23/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4545	5	4545	5	0.00
23/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4569	5	4569	5	0.00
23/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4521	5	4521	5	0.00
23/06/2023	2032 On 03-August-23			Bond Future	11.33	86.2089	11.3288	86.2089	118,200.00
23/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1672	2	1672	2	0.00
23/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3578	4	3578	4	5,000.00
23/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2694	3	2694	3	0.00
23/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2659	3	2659	3	0.00
23/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1825	2	1825	2	11,000.00
23/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
23/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	11	0	11	0	7,500.00
23/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3732	4	3732	4	3,000.00
23/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2729	3	2729	3	0.00
23/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1983	2	1983	2	0.00
23/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3202	3	3202	3	5,000.00
23/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	514	1	514	1	0.00
23/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	928	1	928	1	7,500.00
23/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	643	1	643	1	0.00
23/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	403	0	403	0	3,000.00
23/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5157	5	5157	5	0.00
23/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8887	9	8887	9	0.00
23/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1007	1	1007	1	11,000.00
23/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	665	1	665	1	0.00
23/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	654	1	654	1	0.00
23/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	432	0	432	0	0.00
23/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1092	1	1092	1	7,500.00
23/06/2023	2032 On 02-November-23			Bond Future	11.43	83.9565	11.4321	83.9565	75,135.00
23/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3430	3	3430	3	0.00
23/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4934	5	4934	5	0.00

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23/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2012	2	2012	2	0.00
23/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1717	2	1717	2	500.00
23/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1990	2	1990	2	0.00
23/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2124	2	2124	2	0.00
23/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3788	4	3788	4	0.00
23/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2034	2	2034	2	0.00
23/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1069	1	1069	1	500.00
23/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	905	1	905	1	500.00
23/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4991	5	4991	5	0.00
23/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3346	3	3346	3	0.00
23/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2943	3	2943	3	0.00
23/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1626	2	1626	2	0.00
23/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2844	3	2844	3	500.00
23/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4556	5	4556	5	0.00
23/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2995	3	2995	3	0.00
23/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2969	3	2969	3	0.00
23/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1159	1	1159	1	500.00
23/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1816	2	1816	2	500.00
23/06/2023	2032 On 01-February-24			Bond Future	11.53	85.8762	11.5277	85.8762	0.00
23/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6317	6	6317	6	0.00
23/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3995	4	3995	4	0.00
23/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1582	2	1582	2	1,200.00
23/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5934	6	5934	6	0.00
23/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6674	7	6674	7	0.00
23/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	732	1	732	1	1,200.00
23/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3939	4	3939	4	0.00
23/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3967	4	3967	4	0.00
23/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1614	2	1614	2	200.00
23/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2169	2	2169	2	500.00
23/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3723	4	3723	4	0.00
23/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1326	1	1326	1	500.00
23/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2709	3	2709	3	200.00
23/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4214	4	4214	4	0.00

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23/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2547	3	2547	3	0.00
23/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2565	3	2565	3	0.00
23/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8110	8	8110	8	0.00
23/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1378	1	1378	1	500.00
23/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5212	5	5212	5	0.00
23/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2530	3	2530	3	0.00
23/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5147	5	5147	5	0.00
23/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5787	6	5787	6	0.00
23/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1488	1	1488	1	1,200.00
23/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1617	2	1617	2	200.00
23/06/2023	2032 On 02-May-24			Bond Future	11.63	83.7028	11.6251	83.7028	0.00
23/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8447	8	8447	8	0.00
23/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2204	2	2204	2	500.00
23/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2722	3	2722	3	1,550.00
23/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1373	1	1373	1	0.00
23/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1421	1	1421	1	500.00
23/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1361	1	1361	1	0.00
23/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6995	7	6995	7	0.00
23/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7893	8	7893	8	0.00
23/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1802	2	1802	2	1,000.00
23/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1385	1	1385	1	0.00
23/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1496	1	1496	1	1,550.00
23/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1160	1	1160	1	1,000.00
23/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7107	7	7107	7	0.00
23/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6032	6	6032	6	0.00
23/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6356	6	6356	6	0.00
23/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5335	5	5335	5	0.00
23/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1274	1	1274	1	500.00
23/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6429	6	6429	6	0.00
23/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6247	6	6247	6	0.00
23/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6392	6	6392	6	0.00
23/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3970	4	3970	4	0.00
23/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4654	5	4654	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
23/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1148	1	1148	1	1,550.00
23/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1515	2	1515	2	1,000.00
23/06/2023	2032 On 01-August-24			Bond Future	11.74	85.5757	11.7385	85.5757	0.00
23/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2276	2	2276	2	0.00
23/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2294	2	2294	2	0.00
23/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2312	2	2312	2	0.00
23/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4945	5	4945	5	0.00
23/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4973	5	4973	5	0.00
23/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5001	5	5001	5	0.00
23/06/2023	2033 On 03-August-23			Bond Future	117.45	117.8719	117.4471	117.8719	7,227.00
23/06/2023	2033 On 02-November-23			Bond Future	118.64	119.0883	118.6360	119.0883	0.00
23/06/2023	2033 On 01-February-24			Bond Future	121.36	121.8385	121.3648	121.8385	0.00
23/06/2023	2033 On 02-May-24			Bond Future	122.72	123.2233	122.7244	123.2233	0.00
23/06/2023	2033 On 01-August-24			Bond Future	125.52	126.0124	125.5201	126.0124	0.00
23/06/2023	2037 On 03-August-23			Bond Future	12.26	75.6101	12.2617	75.6101	133,662.00
23/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
23/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1200	1	1200	1	0.00
23/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	31	0	31	0	1,800.00
23/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1152	1	1152	1	0.00
23/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1176	1	1176	1	0.00
23/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1879	2	1879	2	0.00
23/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1909	2	1909	2	0.00
23/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7181	7	7181	7	0.00
23/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1849	2	1849	2	0.00
23/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11549	12	11549	12	0.00
23/06/2023	2037 On 02-November-23			Bond Future	12.38	77.2861	12.3750	77.2861	15,071.00
23/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1001	1	1001	1	0.00
23/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1864	2	1864	2	750.00
23/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	986	1	986	1	0.00
23/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3184	3	3184	3	750.00
23/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8020	8	8020	8	0.00
23/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1017	1	1017	1	0.00
23/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5478	6	5478	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
23/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5436	6	5436	6	0.00
23/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	696	1	696	1	750.00
23/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2434	3	2434	3	0.00
23/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3750	4	3750	4	0.00
23/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5395	5	5395	5	0.00
23/06/2023	2037 On 01-February-24			Bond Future	12.49	74.7967	12.4854	74.7967	0.00
23/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8266	8	8266	8	0.00
23/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3108	3	3108	3	0.00
23/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3134	3	3134	3	0.00
23/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2568	3	2568	3	2,500.00
23/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4893	5	4893	5	0.00
23/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3160	3	3160	3	0.00
23/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3964	4	3964	4	0.00
23/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4638	5	4638	5	0.00
23/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2662	3	2662	3	2,500.00
23/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1366	1	1366	1	2,500.00
23/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3990	4	3990	4	0.00
23/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4016	4	4016	4	0.00
23/06/2023	2037 On 02-May-24			Bond Future	12.60	76.5303	12.5988	76.5303	0.00
23/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1687	1	1687	1	0.00
23/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1701	1	1701	1	0.00
23/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1715	1	1715	1	0.00
23/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7949	8	7949	8	0.00
23/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7906	8	7906	8	0.00
23/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7863	8	7863	8	0.00
23/06/2023	2037 On 01-August-24			Bond Future	12.73	73.9873	12.7281	73.9873	0.00
23/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3052	3	3052	3	0.00
23/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3031	3	3031	3	0.00
23/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3010	3	3010	3	0.00
23/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	6275	6	6275	6	0.00
23/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	6243	6	6243	6	0.00
23/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	6211	6	6211	6	0.00
23/06/2023	2038 On 03-August-23			Bond Future	124.98	127.4846	124.9825	127.4846	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
23/06/2023	2038 On 02-November-23			Bond Future	127.76	130.3413	127.7638	130.3413	1,706.00
23/06/2023	2038 On 01-February-24			Bond Future	128.68	131.3303	128.6833	131.3303	0.00
23/06/2023	2038 On 02-May-24			Bond Future	131.68	134.4036	131.6774	134.4036	0.00
23/06/2023	2038 On 01-August-24			Bond Future	132.60	135.3651	132.6027	135.3651	0.00
23/06/2023	2040 On 03-August-23			Bond Future	12.47	76.0488	12.4674	76.0488	125,971.00
23/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	953	1	953	1	0.00
23/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	975	1	975	1	0.00
23/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	997	1	997	1	0.00
23/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2343	2	2343	2	0.00
23/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2414	3	2414	3	0.00
23/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2378	3	2378	3	0.00
23/06/2023	2040 On 02-November-23			Bond Future	12.58	77.7345	12.5822	77.7345	6,489.00
23/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1169	1	1169	1	128.00
23/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	860	1	860	1	0.00
23/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3066	3	3066	3	128.00
23/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6688	7	6688	7	0.00
23/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	833	1	833	1	0.00
23/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	846	1	846	1	0.00
23/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6585	7	6585	7	0.00
23/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6681	7	6681	7	0.00
23/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1205	1	1205	1	128.00
23/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2968	3	2968	3	0.00
23/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5675	6	5675	6	0.00
23/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6633	7	6633	7	0.00
23/06/2023	2040 On 01-February-24			Bond Future	12.69	75.0050	12.6944	75.0050	28.00
23/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2865	3	2865	3	0.00
23/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2815	3	2815	3	0.00
23/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2840	3	2840	3	0.00
23/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4799	5	4799	5	0.00
23/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4830	5	4830	5	0.00
23/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4768	5	4768	5	0.00
23/06/2023	2040 On 02-May-24			Bond Future	12.81	76.7435	12.8092	76.7435	0.00
23/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1791	2	1791	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
23/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1762	2	1762	2	0.00
23/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1776	2	1776	2	0.00
23/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8582	8	8582	8	0.00
23/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8675	9	8675	9	0.00
23/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8628	8	8628	8	0.00
23/06/2023	2040 On 01-August-24			Bond Future	12.94	73.9546	12.9392	73.9546	0.00
23/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3283	3	3283	3	0.00
23/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3305	3	3305	3	0.00
23/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3328	3	3328	3	0.00
23/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6575	6	6575	6	0.00
23/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6609	6	6609	6	0.00
23/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6642	6	6642	6	0.00
23/06/2023	2044 On 03-August-23			Bond Future	12.52	72.4834	12.5153	72.4834	80,386.00
23/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	238	0	238	0	4,553.00
23/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1592	2	1592	2	0.00
23/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	795	1	795	1	0.00
23/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	511	1	511	1	0.00
23/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	776	1	776	1	0.00
23/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	758	1	758	1	0.00
23/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2855	3	2855	3	0.00
23/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2815	3	2815	3	0.00
23/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3499	4	3499	4	4,754.00
23/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2775	3	2775	3	0.00
23/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1678	2	1678	2	9,106.00
23/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4752	5	4752	5	3,076.00
23/06/2023	2044 On 02-November-23			Bond Future	12.63	74.0901	12.6258	74.0901	670.00
23/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	749	1	749	1	0.00
23/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	761	1	761	1	0.00
23/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	772	1	772	1	0.00
23/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7025	7	7025	7	0.00
23/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7077	7	7077	7	0.00
23/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7129	7	7129	7	0.00
23/06/2023	2044 On 01-February-24			Bond Future	12.73	71.4025	12.7337	71.4025	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
23/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2627	3	2627	3	0.00
23/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2652	3	2652	3	0.00
23/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2676	3	2676	3	0.00
23/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5159	5	5159	5	0.00
23/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5192	5	5192	5	0.00
23/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5226	5	5226	5	0.00
23/06/2023	2044 On 02-May-24			Bond Future	12.84	73.0574	12.8437	73.0574	0.00
23/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1821	2	1821	2	0.00
23/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1836	2	1836	2	0.00
23/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1851	2	1851	2	0.00
23/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8641	9	8641	9	0.00
23/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8688	9	8688	9	0.00
23/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8736	9	8736	9	0.00
23/06/2023	2044 On 01-August-24			Bond Future	12.97	70.3111	12.9679	70.3111	0.00
23/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3247	3	3247	3	0.00
23/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3203	3	3203	3	0.00
23/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3225	3	3225	3	0.00
23/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6954	7	6954	7	0.00
23/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6990	7	6990	7	0.00
23/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6919	7	6919	7	0.00
23/06/2023	2046 On 03-August-23			Bond Future	112.93	112.7318	112.9318	112.7318	12,882.00
23/06/2023	2046 On 02-November-23			Bond Future	113.35	113.1647	113.3520	113.1647	4,626.00
23/06/2023	2046 On 01-February-24			Bond Future	115.96	115.7783	115.9595	115.7783	0.00
23/06/2023	2046 On 02-May-24			Bond Future	116.51	116.3320	116.5058	116.3320	0.00
23/06/2023	2046 On 01-August-24			Bond Future	119.16	118.9639	119.1589	118.9639	0.00
23/06/2023	2050 On 03-August-23			Bond Future	112.77	112.7446	112.7688	112.7446	10,740.00
23/06/2023	2050 On 02-November-23			Bond Future	115.28	115.2708	115.2782	115.2708	3,364.00
23/06/2023	2050 On 01-February-24			Bond Future	115.68	115.6836	115.6816	115.6836	0.00
23/06/2023	2050 On 02-May-24			Bond Future	118.37	118.3907	118.3732	118.3907	0.00
23/06/2023	2050 On 01-August-24			Bond Future	118.76	118.7522	118.7581	118.7522	0.00
23/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	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
23/06/2023	AL37 On 03-August-23			Index Future	876.49	876.3120	876.4880	876.3120	0.00
23/06/2023	AL37 On 02-November-23			Index Future	895.78	895.7330	895.7780	895.7330	0.00
23/06/2023	AL37 On 01-February-24			Index Future	916.17	916.2090	916.1720	916.2090	0.00
23/06/2023	AL37 On 02-May-24			Index Future	937.29	937.4470	937.2860	937.4470	0.00
23/06/2023	AL37 On 01-August-24			Index Future	958.45	958.4780	958.4470	958.4780	0.00
23/06/2023	AL7T On 03-August-23			Index Future	997.77	997.5340	997.7730	997.5340	0.00
23/06/2023	AL7T On 02-November-23			Index Future	1019.73	1019.6420	1019.7310	1019.6420	0.00
23/06/2023	AL7T On 01-February-24			Index Future	1042.95	1042.9500	1042.9480	1042.9500	0.00
23/06/2023	AL7T On 02-May-24			Index Future	1066.98	1067.1250	1066.9830	1067.1250	0.00
23/06/2023	AL7T On 01-August-24			Index Future	1091.07	1091.0660	1091.0730	1091.0660	0.00
23/06/2023	ALBI On 03-August-23			Index Future	872.84	872.2720	872.8440	872.2720	106.00
23/06/2023	ALBI On 02-November-23			Index Future	892.05	891.6030	892.0530	891.6030	0.00
23/06/2023	ALBI On 01-February-24			Index Future	912.36	911.9850	912.3630	911.9850	0.00
23/06/2023	ALBI On 02-May-24			Index Future	933.39	933.1240	933.3880	933.1240	0.00
23/06/2023	ALBI On 01-August-24			Index Future	954.46	954.0580	954.4620	954.0580	0.00
23/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	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
23/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	ES33 On 03-August-23			Bond Future	12.76	73.5097	12.7622	73.5097	350.00
23/06/2023	ES33 On 02-November-23			Bond Future	12.91	71.3580	12.9101	71.3580	0.00
23/06/2023	ES33 On 01-February-24			Bond Future	13.06	73.0062	13.0570	73.0062	0.00
23/06/2023	ES33 On 02-May-24			Bond Future	13.20	70.9134	13.2041	70.9134	0.00
23/06/2023	ES33 On 01-August-24			Bond Future	13.37	72.5152	13.3669	72.5152	0.00
23/06/2023	ES42 On 03-August-23			Bond Future	13.18	70.0290	13.1836	70.0290	4,000.00
23/06/2023	ES42 On 02-November-23			Bond Future	13.32	67.3345	13.3236	67.3345	0.00
23/06/2023	ES42 On 01-February-24			Bond Future	13.46	68.8901	13.4558	68.8901	0.00
23/06/2023	ES42 On 02-May-24			Bond Future	13.59	66.2390	13.5933	66.2390	0.00
23/06/2023	ES42 On 01-August-24			Bond Future	13.74	67.7332	13.7412	67.7332	0.00
23/06/2023	GOVI On 03-August-23			GOVI	860.32	859.7670	860.3170	859.7670	835.00
23/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	230870	23	230870	23	0.00
23/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	231070	23	231070	23	0.00
23/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	230970	23	230970	23	0.00
23/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23			GOVI	879.25	878.8210	879.2510	878.8210	0.00
23/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	65590	7	65590	7	0.00
23/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	65690	7	65690	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	65490	7	65490	7	0.00
23/06/2023	GOVI On 01-February-24			GOVI	899.27	898.9100	899.2690	898.9100	0.00
23/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	192890	19	192890	19	0.00
23/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	192790	19	192790	19	0.00
23/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	192690	19	192690	19	0.00
23/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24			GOVI	919.99	919.7470	919.9930	919.7470	0.00
23/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	309770	31	309770	31	0.00
23/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	309870	31	309870	31	0.00
23/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	309970	31	309970	31	0.00
23/06/2023	GOVI On 01-August-24			GOVI	940.76	940.3810	940.7640	940.3810	0.00
23/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	26260	3	26260	3	0.00
23/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	26160	3	26160	3	0.00
23/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	26060	3	26060	3	0.00
23/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2023	IGOV On 03-August-23			Index Future	328.00	329.1080	328.0040	329.1080	465.00
23/06/2023	IGOV On 02-November-23			Index Future	335.30	336.4820	335.3030	336.4820	16.00
23/06/2023	IGOV On 01-February-24			Index Future	343.02	344.2530	343.0150	344.2530	0.00
23/06/2023	IGOV On 02-May-24			Index Future	351.00	352.3090	350.9970	352.3090	0.00
23/06/2023	IGOV On 01-August-24			Index Future	359.00	360.2880	358.9960	360.2880	0.00
23/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
23/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.5050	8.5000	91.5050	0.00
23/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.3200	8.6800	91.3200	0.00
23/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.76	91.2450	8.7600	91.2450	0.00
23/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.79	91.2250	8.7850	91.2250	0.00
23/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.79	91.2150	8.7900	91.2150	0.00
23/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.82	91.1850	8.8150	91.1850	0.00
23/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.79	91.1900	8.7900	91.1900	0.00
23/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.64	91.3300	8.6350	91.3300	0.00
23/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.54	91.4250	8.5350	91.4250	0.00
23/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.43	91.5300	8.4300	91.5300	0.00
23/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.38	91.5750	8.3750	91.5750	0.00
23/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.37	91.5750	8.3650	91.5750	0.00
23/06/2023	R035 On 03-August-23			Bond Future	11.94	84.8955	11.9374	84.8955	65,514.00
23/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1017	1	1017	1	0.00
23/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1612	2	1612	2	0.00
23/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1641	2	1641	2	0.00
23/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1670	2	1670	2	0.00
23/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3441	3	3441	3	5,000.00
23/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1338	1	1338	1	0.00
23/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1361	1	1361	1	0.00
23/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	518	1	518	1	0.00
23/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1385	1	1385	1	0.00
23/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2025	2	2025	2	4,870.00
23/06/2023	R035 On 02-November-23			Bond Future	12.05	82.2662	12.0528	82.2662	110,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1325	1	1325	1	0.00
23/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1974	2	1974	2	750.00
23/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3335	3	3335	3	750.00
23/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	371	0	371	0	400.00
23/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5385	5	5385	5	0.00
23/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8188	8	8188	8	0.00
23/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	836	1	836	1	400.00
23/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1289	1	1289	1	0.00
23/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1307	1	1307	1	0.00
23/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4717	5	4717	5	0.00
23/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4755	5	4755	5	0.00
23/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	680	1	680	1	750.00
23/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1361	1	1361	1	400.00
23/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8390	8	8390	8	0.00
23/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2363	2	2363	2	0.00
23/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5935	6	5935	6	0.00
23/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3635	4	3635	4	0.00
23/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4680	5	4680	5	0.00
23/06/2023	R035 On 01-February-24			Bond Future	12.17	84.1472	12.1657	84.1472	0.00
23/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3606	4	3606	4	0.00
23/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1300	1	1300	1	400.00
23/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3550	4	3550	4	0.00
23/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7730	8	7730	8	0.00
23/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	747	1	747	1	400.00
23/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3578	4	3578	4	0.00
23/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3453	4	3453	4	0.00
23/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9272	9	9272	9	0.00
23/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6935	7	6935	7	0.00
23/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3477	4	3477	4	0.00
23/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1452	2	1452	2	400.00
23/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3430	3	3430	3	0.00
23/06/2023	R035 On 02-May-24			Bond Future	12.27	81.5820	12.2709	81.5820	0.00
23/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1751	2	1751	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
23/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1736	2	1736	2	0.00
23/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1722	2	1722	2	0.00
23/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7449	7	7449	7	0.00
23/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7408	7	7408	7	0.00
23/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7367	7	7367	7	0.00
23/06/2023	R035 On 01-August-24			Bond Future	12.39	83.4080	12.3887	83.4080	0.00
23/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2884	3	2884	3	0.00
23/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2905	3	2905	3	0.00
23/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2926	3	2926	3	0.00
23/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5928	6	5928	6	0.00
23/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5896	6	5896	6	0.00
23/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5865	6	5865	6	0.00
23/06/2023	R053 On 03-August-23			Bond Future	12.49	97.2204	12.4875	97.2204	0.00
23/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3041	3	3041	3	0.00
23/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3086	3	3086	3	0.00
23/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3131	3	3131	3	0.00
23/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1461	2	1461	2	0.00
23/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1486	2	1486	2	0.00
23/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1512	2	1512	2	0.00
23/06/2023	R053 On 02-November-23			Bond Future	12.60	93.5090	12.5999	93.5090	1,349.00
23/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4954	5	4954	5	0.00
23/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4871	5	4871	5	0.00
23/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4913	5	4913	5	0.00
23/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3356	3	3356	3	0.00
23/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3385	3	3385	3	0.00
23/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3329	3	3329	3	0.00
23/06/2023	R053 On 01-February-24			Bond Future	12.71	95.6473	12.7060	95.6473	0.00
23/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6005	6	6005	6	0.00
23/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5925	6	5925	6	0.00
23/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	5965	6	5965	6	0.00
23/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4378	5	4378	5	0.00
23/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4435	5	4435	5	0.00
23/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4406	5	4406	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
23/06/2023	R053 On 02-May-24			Bond Future	12.81	91.9969	12.8135	91.9969	0.00
23/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6762	7	6762	7	0.00
23/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6801	7	6801	7	0.00
23/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6840	7	6840	7	0.00
23/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5346	5	5346	5	0.00
23/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5317	5	5317	5	0.00
23/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5289	5	5289	5	0.00
23/06/2023	R053 On 01-August-24			Bond Future	12.93	94.0539	12.9317	94.0539	0.00
23/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7289	7	7289	7	0.00
23/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7213	7	7213	7	0.00
23/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7251	7	7251	7	0.00
23/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5847	6	5847	6	0.00
23/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5876	6	5876	6	0.00
23/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5819	6	5819	6	0.00
23/06/2023	R186 On 03-August-23			Bond Future	9.36	104.5585	9.3637	104.5585	54,207.00
23/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1396	1	1396	1	0.00
23/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1440	1	1440	1	0.00
23/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1418	1	1418	1	0.00
23/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	337	0	337	0	0.00
23/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	343	0	343	0	0.00
23/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	330	0	330	0	0.00
23/06/2023	R186 On 02-November-23			Bond Future	9.40	106.8758	9.4026	106.8758	32,252.00
23/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3066	3	3066	3	0.00
23/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1168	1	1168	1	0.00
23/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1154	1	1154	1	0.00
23/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	862	1	862	1	1,715.00
23/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1182	1	1182	1	0.00
23/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1189	1	1189	1	0.00
23/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1215	1	1215	1	0.00
23/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1202	1	1202	1	0.00
23/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	363	0	363	0	1,715.00
23/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1547	2	1547	2	0.00
23/06/2023	R186 On 01-February-24			Bond Future	9.42	104.0074	9.4167	104.0074	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
23/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1584	2	1584	2	0.00
23/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1570	2	1570	2	0.00
23/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1555	2	1555	2	0.00
23/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1326	1	1326	1	0.00
23/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1346	1	1346	1	0.00
23/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1336	1	1336	1	0.00
23/06/2023	R186 On 02-May-24			Bond Future	9.42	106.4181	9.4211	106.4181	0.00
23/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	346	0	346	0	0.00
23/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2005	2	2005	2	2,030.00
23/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	342	0	342	0	0.00
23/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3091	3	3091	3	0.00
23/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	350	0	350	0	0.00
23/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3684	4	3684	4	0.00
23/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1293	1	1293	1	0.00
23/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	856	1	856	1	2,030.00
23/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3724	4	3724	4	0.00
23/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3704	4	3704	4	0.00
23/06/2023	R186 On 01-August-24			Bond Future	9.45	103.4904	9.4516	103.4904	0.00
23/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	832	1	832	1	0.00
23/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	815	1	815	1	0.00
23/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	823	1	823	1	0.00
23/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2437	3	2437	3	0.00
23/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2463	3	2463	3	0.00
23/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2450	3	2450	3	0.00
23/06/2023	R197 On 03-August-23			Bond Future	334.99	335.5344	334.9932	335.5344	44.00
23/06/2023	R197 On 02-November-23			Bond Future	342.45	343.0525	342.4476	343.0525	0.00
23/06/2023	R202 On 03-August-23			Bond Future	250.65	250.0620	250.6481	250.0620	5,336.00
23/06/2023	R202 On 02-November-23			Bond Future	256.23	255.6649	256.2257	255.6649	0.00
23/06/2023	R202 On 01-February-24			Bond Future	257.15	256.5989	257.1498	256.5989	0.00
23/06/2023	R202 On 02-May-24			Bond Future	263.13	262.6036	263.1331	262.6036	0.00
23/06/2023	R202 On 01-August-24			Bond Future	264.02	263.4229	264.0160	263.4229	0.00
23/06/2023	R209 On 03-August-23			Bond Future	11.99	65.2670	11.9930	65.2670	11,551.00
23/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	27	0	27	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1205	1	1205	1	0.00
23/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	190	0	190	0	7,000.00
23/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
23/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	21	0	21	0	1,800.00
23/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1159	1	1159	1	0.00
23/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1182	1	1182	1	0.00
23/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1325	1	1325	1	0.00
23/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1292	1	1292	1	1,750.00
23/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3790	4	3790	4	0.00
23/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1406	1	1406	1	0.00
23/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10328	10	10328	10	0.00
23/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1453	1	1453	1	0.00
23/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1429	1	1429	1	0.00
23/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6212	6	6212	6	0.00
23/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6472	7	6472	7	0.00
23/06/2023	R209 On 02-November-23			Bond Future	12.10	63.5596	12.0952	63.5596	9,630.00
23/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	978	1	978	1	0.00
23/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	950	1	950	1	0.00
23/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	964	1	964	1	0.00
23/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4572	5	4572	5	0.00
23/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4607	5	4607	5	0.00
23/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4536	5	4536	5	0.00
23/06/2023	R209 On 01-February-24			Bond Future	12.19	65.0130	12.1909	65.0130	0.00
23/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2937	3	2937	3	0.00
23/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2913	3	2913	3	0.00
23/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2960	3	2960	3	0.00
23/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3192	3	3192	3	0.00
23/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3213	3	3213	3	0.00
23/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3235	3	3235	3	0.00
23/06/2023	R209 On 02-May-24			Bond Future	12.29	63.3654	12.2877	63.3654	0.00
23/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1521	1	1521	1	0.00
23/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1509	1	1509	1	0.00
23/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1496	1	1496	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
23/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6782	7	6782	7	0.00
23/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6745	7	6745	7	0.00
23/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6707	7	6707	7	0.00
23/06/2023	R209 On 01-August-24			Bond Future	12.40	64.7833	12.3958	64.7833	0.00
23/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2610	2	2610	2	0.00
23/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2592	2	2592	2	0.00
23/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2629	2	2629	2	0.00
23/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5332	5	5332	5	0.00
23/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5360	5	5360	5	0.00
23/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5389	5	5389	5	0.00
23/06/2023	R210 On 03-August-23			Bond Future	228.22	227.8251	228.2183	227.8251	421.00
23/06/2023	R210 On 02-November-23			Bond Future	230.12	229.7571	230.1243	229.7571	0.00
23/06/2023	R210 On 01-February-24			Bond Future	235.42	235.0632	235.4177	235.0632	0.00
23/06/2023	R210 On 02-May-24			Bond Future	237.63	237.2961	237.6336	237.2961	0.00
23/06/2023	R210 On 01-August-24			Bond Future	243.05	242.6662	243.0461	242.6662	0.00
23/06/2023	R213 On 03-August-23			Bond Future	11.12	82.3148	11.1213	82.3148	23,653.00
23/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2580	3	2580	3	0.00
23/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2613	3	2613	3	0.00
23/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2647	3	2647	3	0.00
23/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	488	1	488	1	0.00
23/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	480	1	480	1	0.00
23/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	497	1	497	1	0.00
23/06/2023	R213 On 02-November-23			Bond Future	11.22	80.5813	11.2238	80.5813	3,359.00
23/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2734	3	2734	3	750.00
23/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6486	6	6486	6	0.00
23/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1999	2	1999	2	0.00
23/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1978	2	1978	2	0.00
23/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2020	2	2020	2	0.00
23/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1642	2	1642	2	750.00
23/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2854	3	2854	3	0.00
23/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2418	2	2418	2	0.00
23/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2461	2	2461	2	0.00
23/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2439	2	2439	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
23/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	540	1	540	1	750.00
23/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1826	2	1826	2	0.00
23/06/2023	R213 On 01-February-24			Bond Future	11.32	82.4237	11.3223	82.4237	0.00
23/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3715	4	3715	4	0.00
23/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3664	4	3664	4	0.00
23/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3690	4	3690	4	0.00
23/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2111	2	2111	2	0.00
23/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2126	2	2126	2	0.00
23/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2096	2	2096	2	0.00
23/06/2023	R213 On 02-May-24			Bond Future	11.41	80.7726	11.4127	80.7726	0.00
23/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1191	1	1191	1	0.00
23/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1201	1	1201	1	0.00
23/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1211	1	1211	1	0.00
23/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5850	6	5850	6	0.00
23/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5883	6	5883	6	0.00
23/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5916	6	5916	6	0.00
23/06/2023	R213 On 01-August-24			Bond Future	11.52	82.5812	11.5181	82.5812	0.00
23/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2056	2	2056	2	0.00
23/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2024	2	2024	2	0.00
23/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2040	2	2040	2	0.00
23/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4629	5	4629	5	0.00
23/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4654	5	4654	5	0.00
23/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4605	5	4605	5	0.00
23/06/2023	R214 On 03-August-23			Bond Future	12.32	61.2885	12.3181	61.2885	19,096.00
23/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1000	1	1000	1	0.00
23/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	958	1	958	1	0.00
23/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	979	1	979	1	0.00
23/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1780	2	1780	2	0.00
23/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1808	2	1808	2	0.00
23/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1753	2	1753	2	0.00
23/06/2023	R214 On 02-November-23			Bond Future	12.42	59.3433	12.4233	59.3433	12.00
23/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	705	1	705	1	0.00
23/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	726	1	726	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
23/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	715	1	715	1	0.00
23/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5485	6	5485	6	0.00
23/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5527	6	5527	6	0.00
23/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5443	6	5443	6	0.00
23/06/2023	R214 On 01-February-24			Bond Future	12.53	60.7001	12.5260	60.7001	0.00
23/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2328	2	2328	2	0.00
23/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2349	2	2349	2	0.00
23/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2370	2	2370	2	0.00
23/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4091	4	4091	4	0.00
23/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4118	4	4118	4	0.00
23/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4145	4	4145	4	0.00
23/06/2023	R214 On 02-May-24			Bond Future	12.62	58.7999	12.6213	58.7999	0.00
23/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1555	1	1555	1	0.00
23/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1529	1	1529	1	0.00
23/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1542	1	1542	1	0.00
23/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7162	7	7162	7	0.00
23/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7201	7	7201	7	0.00
23/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7122	7	7122	7	0.00
23/06/2023	R214 On 01-August-24			Bond Future	12.73	60.1158	12.7261	60.1158	0.00
23/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2860	3	2860	3	0.00
23/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2879	3	2879	3	0.00
23/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2899	3	2899	3	0.00
23/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5430	5	5430	5	0.00
23/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5458	5	5458	5	0.00
23/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5487	5	5487	5	0.00
23/06/2023	R248 On 03-August-23			Bond Future	12.45	75.4989	12.4507	75.4989	97,118.00
23/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	774	1	774	1	0.00
23/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	793	1	793	1	0.00
23/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4489	4	4489	4	0.00
23/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1242	1	1242	1	1,100.00
23/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	346	0	346	0	1,100.00
23/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	813	1	813	1	0.00
23/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2806	3	2806	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4239	4	4239	4	0.00
23/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2112	2	2112	2	0.00
23/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	428	1	428	1	1,100.00
23/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2846	3	2846	3	0.00
23/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2887	3	2887	3	0.00
23/06/2023	R248 On 02-November-23			Bond Future	12.56	72.7250	12.5617	72.7250	169,112.00
23/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1253	1	1253	1	220.00
23/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	772	1	772	1	0.00
23/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2924	3	2924	3	220.00
23/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6722	7	6722	7	0.00
23/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	749	1	749	1	0.00
23/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	760	1	760	1	0.00
23/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7279	7	7279	7	0.00
23/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1287	1	1287	1	220.00
23/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5773	6	5773	6	0.00
23/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3273	3	3273	3	0.00
23/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7387	7	7387	7	0.00
23/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7333	7	7333	7	0.00
23/06/2023	R248 On 01-February-24			Bond Future	12.67	74.3878	12.6705	74.3878	0.00
23/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2559	3	2559	3	0.00
23/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2512	3	2512	3	0.00
23/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2535	3	2535	3	0.00
23/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5522	6	5522	6	0.00
23/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5559	6	5559	6	0.00
23/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5486	6	5486	6	0.00
23/06/2023	R248 On 02-May-24			Bond Future	12.77	71.6600	12.7717	71.6600	13,000.00
23/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1716	2	1716	2	0.00
23/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1687	2	1687	2	0.00
23/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1702	2	1702	2	0.00
23/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9444	9	9444	9	0.00
23/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9546	10	9546	10	0.00
23/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9495	10	9495	10	0.00
23/06/2023	R248 On 01-August-24			Bond Future	12.88	73.2634	12.8830	73.2634	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
23/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3540	3	3540	3	0.00
23/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3493	3	3493	3	0.00
23/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3516	3	3516	3	0.00
23/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6718	7	6718	7	0.00
23/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6753	7	6753	7	0.00
23/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6683	7	6683	7	0.00