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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
27/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	2025 On 03-August-23			Bond Future	170.69	170.6536	170.6893	170.6536	6,305.00
27/06/2023	2025 On 02-November-23			Bond Future	174.49	174.4509	174.4872	174.4509	0.00
27/06/2023	2025 On 01-February-24			Bond Future	176.70	176.6671	176.7039	176.6671	0.00
27/06/2023	2025 On 02-May-24			Bond Future	180.82	180.7777	180.8154	180.7777	0.00
27/06/2023	2025 On 01-August-24			Bond Future	183.09	183.0497	183.0888	183.0497	0.00
27/06/2023	2029 On 03-August-23			Bond Future	123.62	123.7221	123.6178	123.7221	2,275.00
27/06/2023	2029 On 02-November-23			Bond Future	125.04	125.1430	125.0362	125.1430	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
27/06/2023	2029 On 01-February-24			Bond Future	127.91	128.0213	127.9120	128.0213	0.00
27/06/2023	2029 On 02-May-24			Bond Future	129.52	129.6293	129.5174	129.6293	0.00
27/06/2023	2029 On 01-August-24			Bond Future	132.47	132.5826	132.4685	132.5826	0.00
27/06/2023	2030 On 03-August-23			Bond Future	10.55	88.0609	10.5456	88.0609	79,190.00
27/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3600	3	3600	3	0.00
27/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	8209	8	8209	8	0.00
27/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	714	1	714	1	1,012.00
27/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1302	1	1302	1	350.00
27/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	3528	3	3528	3	0.00
27/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	9321	9	9321	9	0.00
27/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3564	3	3564	3	0.00
27/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	215	0	215	0	0.00
27/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	7	0	7	0	350.00
27/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	224	0	224	0	0.00
27/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	858	1	858	1	0.00
27/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	16	0	16	0	1,012.00
27/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1337	2	1337	2	0.00
27/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	219	0	219	0	0.00
27/06/2023	2030 On 02-November-23			Bond Future	10.63	89.9990	10.6252	89.9990	19,740.00
27/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6861	7	6861	7	0.00
27/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	3278	3	3278	3	500.00
27/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4592	4	4592	4	0.00
27/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2507	2	2507	2	0.00
27/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	862	1	862	1	500.00
27/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	2052	2	2052	2	500.00
27/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	4166	4	4166	4	0.00
27/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2459	2	2459	2	0.00
27/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2483	2	2483	2	0.00
27/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	1088	1	1088	1	800.00
27/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1595	1	1595	1	500.00
27/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	568	1	568	1	800.00
27/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5073	5	5073	5	0.00
27/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3423	4	3423	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
27/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	1722	2	1722	2	0.00
27/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	1739	2	1739	2	0.00
27/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	914	1	914	1	500.00
27/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	372	0	372	0	500.00
27/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2074	2	2074	2	0.00
27/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	3971	4	3971	4	0.00
27/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	1705	2	1705	2	0.00
27/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	2575	3	2575	3	0.00
27/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	788	1	788	1	800.00
27/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1260	1	1260	1	0.00
27/06/2023	2030 On 01-February-24			Bond Future	10.70	88.0422	10.6965	88.0422	0.00
27/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5528	5	5528	5	0.00
27/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	6249	6	6249	6	0.00
27/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	5205	5	5205	5	0.00
27/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3975	4	3975	4	0.00
27/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	4082	4	4082	4	0.00
27/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	4109	4	4109	4	0.00
27/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1918	2	1918	2	500.00
27/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1417	1	1417	1	400.00
27/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	885	1	885	1	400.00
27/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1195	1	1195	1	500.00
27/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	4136	4	4136	4	0.00
27/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	5498	5	5498	5	0.00
27/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1548	1	1548	1	200.00
27/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	3189	3	3189	3	0.00
27/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1240	1	1240	1	1,360.00
27/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1320	1	1320	1	500.00
27/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4171	4	4171	4	0.00
27/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	5552	6	5552	6	0.00
27/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	4506	5	4506	5	0.00
27/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4383	5	4383	5	0.00
27/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	3734	4	3734	4	0.00
27/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1019	1	1019	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
27/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1485	2	1485	2	0.00
27/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1011	1	1011	1	500.00
27/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	837	1	837	1	400.00
27/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	3976	4	3976	4	0.00
27/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3159	3	3159	3	0.00
27/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	1982	2	1982	2	700.00
27/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1497	2	1497	2	0.00
27/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1508	2	1508	2	0.00
27/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1556	2	1556	2	1,360.00
27/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1103	1	1103	1	200.00
27/06/2023	2030 On 02-May-24			Bond Future	10.77	90.0709	10.7726	90.0709	0.00
27/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	9284	9	9284	9	0.00
27/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3631	3	3631	3	500.00
27/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5759	5	5759	5	0.00
27/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1756	2	1756	2	1,000.00
27/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1327	1	1327	1	0.00
27/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	7015	7	7015	7	0.00
27/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2547	2	2547	2	500.00
27/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2955	3	2955	3	1,080.00
27/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1306	1	1306	1	0.00
27/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1151	1	1151	1	1,000.00
27/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1316	1	1316	1	0.00
27/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5116	5	5116	5	0.00
27/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	5609	6	5609	6	0.00
27/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5147	5	5147	5	0.00
27/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	2772	3	2772	3	0.00
27/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3143	3	3143	3	0.00
27/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1035	1	1035	1	1,080.00
27/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2294	2	2294	2	0.00
27/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5087	5	5087	5	0.00
27/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4177	4	4177	4	0.00
27/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1365	1	1365	1	1,000.00
27/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	619	1	619	1	500.00

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27/06/2023	2030 On 01-August-24			Bond Future	10.87	88.0960	10.8688	88.0960	0.00
27/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	2199	2	2199	2	0.00
27/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	2166	2	2166	2	0.00
27/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	2183	2	2183	2	0.00
27/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4040	4	4040	4	0.00
27/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4062	4	4062	4	0.00
27/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4017	4	4017	4	0.00
27/06/2023	2032 On 03-August-23			Bond Future	11.18	86.6123	11.1837	86.6123	117,456.00
27/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	2040	2	2040	2	0.00
27/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	4114	4	4114	4	5,000.00
27/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	3166	3	3166	3	0.00
27/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	3128	3	3128	3	0.00
27/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	2211	2	2211	2	11,000.00
27/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
27/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	19	0	19	0	7,500.00
27/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	4276	4	4276	4	3,000.00
27/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	3204	3	3204	3	0.00
27/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2387	2	2387	2	0.00
27/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3713	3	3713	3	5,000.00
27/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	323	0	323	0	0.00
27/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	631	1	631	1	7,500.00
27/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	417	0	417	0	0.00
27/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	246	0	246	0	3,000.00
27/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	4464	5	4464	5	0.00
27/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8186	8	8186	8	0.00
27/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	692	1	692	1	11,000.00
27/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	433	1	433	1	0.00
27/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	425	1	425	1	0.00
27/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	266	0	266	0	0.00
27/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	758	1	758	1	7,500.00
27/06/2023	2032 On 02-November-23			Bond Future	11.28	84.3555	11.2806	84.3555	75,124.00
27/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3850	4	3850	4	0.00
27/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	5438	5	5438	5	0.00

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27/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2315	2	2315	2	0.00
27/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1990	2	1990	2	500.00
27/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2291	2	2291	2	0.00
27/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2439	2	2439	2	0.00
27/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	4230	4	4230	4	0.00
27/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2339	2	2339	2	0.00
27/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1262	1	1262	1	500.00
27/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	1075	1	1075	1	500.00
27/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4445	5	4445	5	0.00
27/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	2902	3	2902	3	0.00
27/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2532	3	2532	3	0.00
27/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1351	1	1351	1	0.00
27/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2441	3	2441	3	500.00
27/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4033	4	4033	4	0.00
27/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2579	3	2579	3	0.00
27/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2556	3	2556	3	0.00
27/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	946	1	946	1	500.00
27/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1518	2	1518	2	500.00
27/06/2023	2032 On 01-February-24			Bond Future	11.37	86.2765	11.3693	86.2765	0.00
27/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6840	7	6840	7	0.00
27/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	4412	4	4412	4	0.00
27/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1814	2	1814	2	1,200.00
27/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	6443	6	6443	6	0.00
27/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	7209	7	7209	7	0.00
27/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	857	1	857	1	1,200.00
27/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	4354	4	4354	4	0.00
27/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	4383	4	4383	4	0.00
27/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1849	2	1849	2	200.00
27/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2458	2	2458	2	500.00
27/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	4124	4	4124	4	0.00
27/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1530	1	1530	1	500.00
27/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2378	3	2378	3	200.00
27/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	3770	4	3770	4	0.00

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27/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2231	2	2231	2	0.00
27/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2246	2	2246	2	0.00
27/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	7503	8	7503	8	0.00
27/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1181	1	1181	1	500.00
27/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	4711	5	4711	5	0.00
27/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2215	2	2215	2	0.00
27/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	4650	5	4650	5	0.00
27/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5259	5	5259	5	0.00
27/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1278	1	1278	1	1,200.00
27/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1393	1	1393	1	200.00
27/06/2023	2032 On 02-May-24			Bond Future	11.46	84.1010	11.4593	84.1010	0.00
27/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	9038	9	9038	9	0.00
27/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2497	2	2497	2	500.00
27/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	3059	3	3059	3	1,550.00
27/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1582	1	1582	1	0.00
27/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1636	2	1636	2	500.00
27/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1569	1	1569	1	0.00
27/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7545	7	7545	7	0.00
27/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	8470	8	8470	8	0.00
27/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	2058	2	2058	2	1,000.00
27/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1595	1	1595	1	0.00
27/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1719	2	1719	2	1,550.00
27/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1343	1	1343	1	1,000.00
27/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	6541	7	6541	7	0.00
27/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5506	6	5506	6	0.00
27/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	5817	6	5817	6	0.00
27/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	4841	5	4841	5	0.00
27/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1102	1	1102	1	500.00
27/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	5887	6	5887	6	0.00
27/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	5712	6	5712	6	0.00
27/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	5852	6	5852	6	0.00
27/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3558	4	3558	4	0.00
27/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4199	4	4199	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
27/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	990	1	990	1	1,550.00
27/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1316	1	1316	1	1,000.00
27/06/2023	2032 On 01-August-24			Bond Future	11.56	85.9961	11.5646	85.9961	0.00
27/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2576	2	2576	2	0.00
27/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2596	2	2596	2	0.00
27/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2616	2	2616	2	0.00
27/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4482	5	4482	5	0.00
27/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4508	5	4508	5	0.00
27/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4534	5	4534	5	0.00
27/06/2023	2033 On 03-August-23			Bond Future	116.31	116.1865	116.3121	116.1865	7,227.00
27/06/2023	2033 On 02-November-23			Bond Future	117.48	117.3472	117.4754	117.3472	0.00
27/06/2023	2033 On 01-February-24			Bond Future	120.18	120.0462	120.1772	120.0462	0.00
27/06/2023	2033 On 02-May-24			Bond Future	121.51	121.3738	121.5079	121.3738	0.00
27/06/2023	2033 On 01-August-24			Bond Future	124.28	124.1390	124.2765	124.1390	0.00
27/06/2023	2037 On 03-August-23			Bond Future	12.11	76.0838	12.1063	76.0838	133,719.00
27/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
27/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1527	1	1527	1	0.00
27/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	44	0	44	0	1,800.00
27/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1470	1	1470	1	0.00
27/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1498	1	1498	1	0.00
27/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1371	2	1371	2	0.00
27/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1396	2	1396	2	0.00
27/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6363	7	6363	7	0.00
27/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1346	2	1346	2	0.00
27/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	10719	11	10719	11	0.00
27/06/2023	2037 On 02-November-23			Bond Future	12.21	77.7584	12.2137	77.7584	15,071.00
27/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1210	1	1210	1	0.00
27/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2189	2	2189	2	750.00
27/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1193	1	1193	1	0.00
27/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3638	3	3638	3	750.00
27/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8719	8	8719	8	0.00
27/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1228	1	1228	1	0.00
27/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	4836	5	4836	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
27/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	4797	5	4797	5	0.00
27/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	547	1	547	1	750.00
27/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2039	2	2039	2	0.00
27/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3227	3	3227	3	0.00
27/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	4758	5	4758	5	0.00
27/06/2023	2037 On 01-February-24			Bond Future	12.32	75.2725	12.3177	75.2725	0.00
27/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8930	9	8930	9	0.00
27/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3512	3	3512	3	0.00
27/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3540	3	3540	3	0.00
27/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2926	3	2926	3	2,500.00
27/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5414	5	5414	5	0.00
27/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3568	3	3568	3	0.00
27/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3504	4	3504	4	0.00
27/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4129	4	4129	4	0.00
27/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2316	2	2316	2	2,500.00
27/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1161	1	1161	1	2,500.00
27/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3528	4	3528	4	0.00
27/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3552	4	3552	4	0.00
27/06/2023	2037 On 02-May-24			Bond Future	12.42	77.0070	12.4246	77.0070	0.00
27/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1937	2	1937	2	0.00
27/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1953	2	1953	2	0.00
27/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1968	2	1968	2	0.00
27/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7311	8	7311	8	0.00
27/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7270	8	7270	8	0.00
27/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7229	8	7229	8	0.00
27/06/2023	2037 On 01-August-24			Bond Future	12.55	74.4866	12.5466	74.4866	0.00
27/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3424	3	3424	3	0.00
27/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3401	3	3401	3	0.00
27/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3379	3	3379	3	0.00
27/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5736	6	5736	6	0.00
27/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5706	6	5706	6	0.00
27/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5675	6	5675	6	0.00
27/06/2023	2038 On 03-August-23			Bond Future	125.63	125.1160	125.6334	125.1160	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
27/06/2023	2038 On 02-November-23			Bond Future	128.43	127.9000	128.4287	127.9000	1,706.00
27/06/2023	2038 On 01-February-24			Bond Future	129.36	128.8209	129.3617	128.8209	0.00
27/06/2023	2038 On 02-May-24			Bond Future	132.37	131.8183	132.3716	131.8183	0.00
27/06/2023	2038 On 01-August-24			Bond Future	133.31	132.7434	133.3097	132.7434	0.00
27/06/2023	2040 On 03-August-23			Bond Future	12.34	76.6056	12.3374	76.6056	125,971.00
27/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1169	1	1169	1	0.00
27/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1195	1	1195	1	0.00
27/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1221	1	1221	1	0.00
27/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	1834	2	1834	2	0.00
27/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	1898	2	1898	2	0.00
27/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	1866	2	1866	2	0.00
27/06/2023	2040 On 02-November-23			Bond Future	12.45	78.2916	12.4473	78.2916	6,490.00
27/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1355	1	1355	1	128.00
27/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1007	1	1007	1	0.00
27/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3427	3	3427	3	128.00
27/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7235	7	7235	7	0.00
27/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	976	1	976	1	0.00
27/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	991	1	991	1	0.00
27/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	5984	6	5984	6	0.00
27/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6076	6	6076	6	0.00
27/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1004	1	1004	1	128.00
27/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2581	3	2581	3	0.00
27/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5112	5	5112	5	0.00
27/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6030	6	6030	6	0.00
27/06/2023	2040 On 01-February-24			Bond Future	12.55	75.5674	12.5543	75.5674	28.00
27/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3184	3	3184	3	0.00
27/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3130	3	3130	3	0.00
27/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3157	3	3157	3	0.00
27/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4350	5	4350	5	0.00
27/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4380	5	4380	5	0.00
27/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4321	4	4321	4	0.00
27/06/2023	2040 On 02-May-24			Bond Future	12.66	77.3088	12.6637	77.3088	0.00
27/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	2005	2	2005	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
27/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1973	2	1973	2	0.00
27/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1989	2	1989	2	0.00
27/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8013	8	8013	8	0.00
27/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8103	8	8103	8	0.00
27/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8058	8	8058	8	0.00
27/06/2023	2040 On 01-August-24			Bond Future	12.79	74.5446	12.7878	74.5446	0.00
27/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3607	3	3607	3	0.00
27/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3630	3	3630	3	0.00
27/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3654	4	3654	4	0.00
27/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6101	6	6101	6	0.00
27/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6133	6	6133	6	0.00
27/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6166	6	6166	6	0.00
27/06/2023	2044 On 03-August-23			Bond Future	12.40	73.0125	12.4007	73.0125	80,391.00
27/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	287	0	287	0	4,553.00
27/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1856	2	1856	2	0.00
27/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	946	1	946	1	0.00
27/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	613	1	613	1	0.00
27/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	924	1	924	1	0.00
27/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	902	1	902	1	0.00
27/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2352	3	2352	3	0.00
27/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2315	2	2315	2	0.00
27/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	2954	3	2954	3	4,754.00
27/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2279	2	2279	2	0.00
27/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1295	1	1295	1	9,106.00
27/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4153	4	4153	4	3,076.00
27/06/2023	2044 On 02-November-23			Bond Future	12.51	74.6194	12.5070	74.6194	670.00
27/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	860	1	860	1	0.00
27/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	872	1	872	1	0.00
27/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	885	1	885	1	0.00
27/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6476	7	6476	7	0.00
27/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6527	7	6527	7	0.00
27/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6578	7	6578	7	0.00
27/06/2023	2044 On 01-February-24			Bond Future	12.61	71.9369	12.6103	71.9369	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
27/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2886	3	2886	3	0.00
27/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2912	3	2912	3	0.00
27/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2937	3	2937	3	0.00
27/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4744	5	4744	5	0.00
27/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4776	5	4776	5	0.00
27/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4808	5	4808	5	0.00
27/06/2023	2044 On 02-May-24			Bond Future	12.72	73.5945	12.7156	73.5945	0.00
27/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2006	2	2006	2	0.00
27/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2022	2	2022	2	0.00
27/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2039	2	2039	2	0.00
27/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8137	8	8137	8	0.00
27/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8183	8	8183	8	0.00
27/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8230	8	8230	8	0.00
27/06/2023	2044 On 01-August-24			Bond Future	12.83	70.8718	12.8347	70.8718	0.00
27/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3525	3	3525	3	0.00
27/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3478	3	3478	3	0.00
27/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3501	3	3501	3	0.00
27/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6523	7	6523	7	0.00
27/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6558	7	6558	7	0.00
27/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6489	7	6489	7	0.00
27/06/2023	2046 On 03-August-23			Bond Future	111.07	112.4318	111.0702	112.4318	12,882.00
27/06/2023	2046 On 02-November-23			Bond Future	111.45	112.8405	111.4483	112.8405	4,626.00
27/06/2023	2046 On 01-February-24			Bond Future	114.01	115.4360	114.0118	115.4360	0.00
27/06/2023	2046 On 02-May-24			Bond Future	114.51	115.9679	114.5106	115.9679	0.00
27/06/2023	2046 On 01-August-24			Bond Future	117.12	118.6090	117.1187	118.6090	0.00
27/06/2023	2050 On 03-August-23			Bond Future	110.69	112.2073	110.6862	112.2073	10,740.00
27/06/2023	2050 On 02-November-23			Bond Future	113.15	114.7041	113.1488	114.7041	3,364.00
27/06/2023	2050 On 01-February-24			Bond Future	113.50	115.0928	113.5016	115.0928	0.00
27/06/2023	2050 On 02-May-24			Bond Future	116.14	117.7708	116.1425	117.7708	0.00
27/06/2023	2050 On 01-August-24			Bond Future	116.47	118.1383	116.4734	118.1383	0.00
27/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	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
27/06/2023	AL37 On 03-August-23			Index Future	882.51	879.4180	882.5060	879.4180	0.00
27/06/2023	AL37 On 02-November-23			Index Future	901.92	898.7680	901.9230	898.7680	0.00
27/06/2023	AL37 On 01-February-24			Index Future	922.45	919.2270	922.4520	919.2270	0.00
27/06/2023	AL37 On 02-May-24			Index Future	943.71	940.4110	943.7110	940.4110	0.00
27/06/2023	AL37 On 01-August-24			Index Future	965.03	961.6500	965.0260	961.6500	0.00
27/06/2023	AL7T On 03-August-23			Index Future	1006.56	1002.5790	1006.5550	1002.5790	0.00
27/06/2023	AL7T On 02-November-23			Index Future	1028.70	1024.6390	1028.7010	1024.6390	0.00
27/06/2023	AL7T On 01-February-24			Index Future	1052.12	1047.9630	1052.1160	1047.9630	0.00
27/06/2023	AL7T On 02-May-24			Index Future	1076.36	1072.1140	1076.3630	1072.1140	0.00
27/06/2023	AL7T On 01-August-24			Index Future	1100.68	1096.3270	1100.6750	1096.3270	0.00
27/06/2023	ALBI On 03-August-23			Index Future	880.15	876.8740	880.1540	876.8740	106.00
27/06/2023	ALBI On 02-November-23			Index Future	899.52	896.1690	899.5200	896.1690	0.00
27/06/2023	ALBI On 01-February-24			Index Future	919.99	916.5680	919.9940	916.5680	0.00
27/06/2023	ALBI On 02-May-24			Index Future	941.20	937.6910	941.1960	937.6910	0.00
27/06/2023	ALBI On 01-August-24			Index Future	962.46	958.8680	962.4550	958.8680	0.00
27/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	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
27/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2023	ES33 On 03-August-23			Bond Future	12.62	73.8833	12.6214	73.8833	350.00
27/06/2023	ES33 On 02-November-23			Bond Future	12.76	71.7288	12.7634	71.7288	0.00
27/06/2023	ES33 On 01-February-24			Bond Future	12.90	73.3789	12.9038	73.3789	0.00
27/06/2023	ES33 On 02-May-24			Bond Future	13.04	71.2853	13.0442	71.2853	0.00
27/06/2023	ES33 On 01-August-24			Bond Future	13.20	72.9067	13.1997	72.9067	0.00
27/06/2023	ES42 On 03-August-23			Bond Future	13.06	70.5043	13.0584	70.5043	4,000.00
27/06/2023	ES42 On 02-November-23			Bond Future	13.19	67.8097	13.1933	67.8097	0.00
27/06/2023	ES42 On 01-February-24			Bond Future	13.32	69.3699	13.3204	69.3699	0.00
27/06/2023	ES42 On 02-May-24			Bond Future	13.45	66.7208	13.4524	66.7208	0.00
27/06/2023	ES42 On 01-August-24			Bond Future	13.59	68.2368	13.5944	68.2368	0.00
27/06/2023	GOVI On 03-August-23			GOVI	867.56	864.3090	867.5610	864.3090	832.00
27/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	303310	27	303310	27	0.00
27/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	303510	27	303510	27	0.00
27/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	303410	27	303410	27	0.00
27/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 02-November-23			GOVI	886.65	883.3270	886.6490	883.3270	0.00
27/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	8490	0	8490	0	0.00
27/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	8390	0	8390	0	0.00
27/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	8290	0	8290	0	0.00
27/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	2	0	2	0.00
27/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	2	0	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
27/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	2	0	2	0.00
27/06/2023	GOVI On 01-February-24			GOVI	906.83	903.4340	906.8310	903.4340	0.00
27/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	268510	23	268510	23	0.00
27/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	268410	23	268410	23	0.00
27/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	268310	23	268310	23	0.00
27/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 02-May-24			GOVI	927.73	924.2550	927.7300	924.2550	0.00
27/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	232400	27	232400	27	0.00
27/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	232500	27	232500	27	0.00
27/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	232600	27	232600	27	0.00
27/06/2023	GOVI On 01-August-24			GOVI	948.68	945.1290	948.6840	945.1290	0.00
27/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	53140	2	53140	2	0.00
27/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	53040	2	53040	2	0.00
27/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	52940	2	52940	2	0.00
27/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
27/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
27/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2023	IGOV On 03-August-23			Index Future	326.35	327.4910	326.3540	327.4910	465.00
27/06/2023	IGOV On 02-November-23			Index Future	333.61	334.7770	333.6140	334.7770	16.00
27/06/2023	IGOV On 01-February-24			Index Future	341.29	342.4760	341.2860	342.4760	0.00
27/06/2023	IGOV On 02-May-24			Index Future	349.23	350.4450	349.2280	350.4450	0.00
27/06/2023	IGOV On 01-August-24			Index Future	357.19	358.4340	357.1900	358.4340	0.00
27/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/06/2023	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
27/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
27/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.66	91.3500	8.6600	91.3500	0.00
27/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.72	91.2850	8.7150	91.2850	0.00
27/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.73	91.2700	8.7250	91.2700	0.00
27/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.73	91.2650	8.7250	91.2650	0.00
27/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.73	91.2650	8.7250	91.2650	0.00
27/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.66	91.3100	8.6600	91.3100	0.00
27/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.48	91.4950	8.4750	91.4950	0.00
27/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.36	91.6100	8.3550	91.6100	0.00
27/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.22	91.7300	8.2200	91.7300	0.00
27/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.17	91.7900	8.1650	91.7900	0.00
27/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.7750	8.1750	91.7750	0.00
27/06/2023	R035 On 03-August-23			Bond Future	11.79	85.3433	11.7924	85.3433	66,589.00
27/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1288	1	1288	1	0.00
27/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1986	2	1986	2	0.00
27/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	2020	2	2020	2	0.00
27/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	2054	2	2054	2	0.00
27/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	4019	4	4019	4	5,000.00
27/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	942	1	942	1	0.00
27/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	961	1	961	1	0.00
27/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	318	0	318	0	0.00
27/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	981	1	981	1	0.00
27/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	1517	2	1517	2	4,870.00
27/06/2023	R035 On 02-November-23			Bond Future	11.90	82.7112	11.9019	82.7112	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
27/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1561	1	1561	1	0.00
27/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2285	2	2285	2	750.00
27/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3765	4	3765	4	750.00
27/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	456	0	456	0	400.00
27/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5937	6	5937	6	0.00
27/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8844	9	8844	9	0.00
27/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	1004	1	1004	1	400.00
27/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1520	1	1520	1	0.00
27/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1540	1	1540	1	0.00
27/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4156	4	4156	4	0.00
27/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4191	4	4191	4	0.00
27/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	540	1	540	1	750.00
27/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1117	1	1117	1	400.00
27/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	7679	8	7679	8	0.00
27/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	1998	2	1998	2	0.00
27/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5307	6	5307	6	0.00
27/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3151	3	3151	3	0.00
27/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4121	4	4121	4	0.00
27/06/2023	R035 On 01-February-24			Bond Future	12.01	84.5945	12.0085	84.5945	0.00
27/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	4019	4	4019	4	0.00
27/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1507	1	1507	1	400.00
27/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3960	4	3960	4	0.00
27/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8335	8	8335	8	0.00
27/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	879	1	879	1	400.00
27/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3989	4	3989	4	0.00
27/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3051	3	3051	3	0.00
27/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	8591	9	8591	9	0.00
27/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6329	7	6329	7	0.00
27/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3073	3	3073	3	0.00
27/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1244	1	1244	1	400.00
27/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3030	3	3030	3	0.00
27/06/2023	R035 On 02-May-24			Bond Future	12.11	82.0289	12.1072	82.0289	0.00
27/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1995	2	1995	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
27/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1979	2	1979	2	0.00
27/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1963	2	1963	2	0.00
27/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	6858	7	6858	7	0.00
27/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	6819	7	6819	7	0.00
27/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6779	7	6779	7	0.00
27/06/2023	R035 On 01-August-24			Bond Future	12.22	83.8776	12.2181	83.8776	0.00
27/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	3227	3	3227	3	0.00
27/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	3249	3	3249	3	0.00
27/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	3272	3	3272	3	0.00
27/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5420	6	5420	6	0.00
27/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5390	6	5390	6	0.00
27/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5360	6	5360	6	0.00
27/06/2023	R053 On 03-August-23			Bond Future	12.38	97.7590	12.3832	97.7590	0.00
27/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3436	3	3436	3	0.00
27/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3485	3	3485	3	0.00
27/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3535	3	3535	3	0.00
27/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1097	1	1097	1	0.00
27/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1118	1	1118	1	0.00
27/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1140	1	1140	1	0.00
27/06/2023	R053 On 02-November-23			Bond Future	12.49	94.0446	12.4916	94.0446	1,349.00
27/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5363	5	5363	5	0.00
27/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5276	5	5276	5	0.00
27/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5319	5	5319	5	0.00
27/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	2979	3	2979	3	0.00
27/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3005	3	3005	3	0.00
27/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	2954	3	2954	3	0.00
27/06/2023	R053 On 01-February-24			Bond Future	12.59	96.1864	12.5935	96.1864	0.00
27/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6432	6	6432	6	0.00
27/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6348	6	6348	6	0.00
27/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6390	6	6390	6	0.00
27/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4003	4	4003	4	0.00
27/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4056	4	4056	4	0.00
27/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4029	4	4029	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
27/06/2023	R053 On 02-May-24			Bond Future	12.70	92.5359	12.6966	92.5359	0.00
27/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7200	7	7200	7	0.00
27/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7240	7	7240	7	0.00
27/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7281	7	7281	7	0.00
27/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4964	5	4964	5	0.00
27/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4936	5	4936	5	0.00
27/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4910	5	4910	5	0.00
27/06/2023	R053 On 01-August-24			Bond Future	12.81	94.6198	12.8100	94.6198	0.00
27/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7744	8	7744	8	0.00
27/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7665	7	7665	7	0.00
27/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7705	7	7705	7	0.00
27/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5461	6	5461	6	0.00
27/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5489	6	5489	6	0.00
27/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5434	6	5434	6	0.00
27/06/2023	R186 On 03-August-23			Bond Future	9.16	104.8457	9.1603	104.8457	54,207.00
27/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1821	2	1821	2	0.00
27/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1870	2	1870	2	0.00
27/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1846	2	1846	2	0.00
27/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	174	0	174	0	0.00
27/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	178	0	178	0	0.00
27/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	170	0	170	0	0.00
27/06/2023	R186 On 02-November-23			Bond Future	9.18	107.1530	9.1801	107.1530	35,639.00
27/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3554	3	3554	3	0.00
27/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1476	1	1476	1	0.00
27/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1460	1	1460	1	0.00
27/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	1118	1	1118	1	1,715.00
27/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1492	1	1492	1	0.00
27/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	896	1	896	1	0.00
27/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	918	1	918	1	0.00
27/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	907	1	907	1	0.00
27/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	247	0	247	0	1,715.00
27/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1200	1	1200	1	0.00
27/06/2023	R186 On 01-February-24			Bond Future	9.17	104.2812	9.1719	104.2812	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
27/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1922	2	1922	2	0.00
27/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1906	2	1906	2	0.00
27/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1890	2	1890	2	0.00
27/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1047	1	1047	1	0.00
27/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1064	1	1064	1	0.00
27/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1056	1	1056	1	0.00
27/06/2023	R186 On 02-May-24			Bond Future	9.15	106.6843	9.1496	106.6843	0.00
27/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	469	0	469	0	0.00
27/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2378	2	2378	2	2,030.00
27/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	464	0	464	0	0.00
27/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3539	3	3539	3	0.00
27/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	474	0	474	0	0.00
27/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3177	3	3177	3	0.00
27/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1035	1	1035	1	0.00
27/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	674	1	674	1	2,030.00
27/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3215	3	3215	3	0.00
27/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3196	3	3196	3	0.00
27/06/2023	R186 On 01-August-24			Bond Future	9.15	103.7788	9.1475	103.7788	0.00
27/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	1066	1	1066	1	0.00
27/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	1046	1	1046	1	0.00
27/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	1055	1	1055	1	0.00
27/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2025	2	2025	2	0.00
27/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2049	2	2049	2	0.00
27/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2037	2	2037	2	0.00
27/06/2023	R197 On 03-August-23			Bond Future	335.13	335.0625	335.1317	335.0625	44.00
27/06/2023	R197 On 02-November-23			Bond Future	342.59	342.5180	342.5883	342.5180	0.00
27/06/2023	R202 On 03-August-23			Bond Future	250.23	250.1730	250.2310	250.1730	5,336.00
27/06/2023	R202 On 02-November-23			Bond Future	255.80	255.7398	255.7987	255.7398	0.00
27/06/2023	R202 On 01-February-24			Bond Future	256.71	256.6499	256.7097	256.6499	0.00
27/06/2023	R202 On 02-May-24			Bond Future	262.68	262.6214	262.6829	262.6214	0.00
27/06/2023	R202 On 01-August-24			Bond Future	263.55	263.4858	263.5493	263.4858	0.00
27/06/2023	R209 On 03-August-23			Bond Future	11.85	65.6570	11.8535	65.6570	11,653.00
27/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	35	0	35	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
27/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1484	1	1484	1	0.00
27/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	251	0	251	0	7,000.00
27/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
27/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	28	0	28	0	1,800.00
27/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1430	1	1430	1	0.00
27/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1457	1	1457	1	0.00
27/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1623	1	1623	1	0.00
27/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	935	1	935	1	1,750.00
27/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3197	3	3197	3	0.00
27/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1030	1	1030	1	0.00
27/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	9674	10	9674	10	0.00
27/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1070	1	1070	1	0.00
27/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1050	1	1050	1	0.00
27/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5566	6	5566	6	0.00
27/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	5825	6	5825	6	0.00
27/06/2023	R209 On 02-November-23			Bond Future	11.95	63.9482	11.9507	63.9482	9,344.00
27/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1152	1	1152	1	0.00
27/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1120	1	1120	1	0.00
27/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1136	1	1136	1	0.00
27/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4075	4	4075	4	0.00
27/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4109	4	4109	4	0.00
27/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4041	4	4041	4	0.00
27/06/2023	R209 On 01-February-24			Bond Future	12.04	65.4045	12.0411	65.4045	0.00
27/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3269	3	3269	3	0.00
27/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3244	3	3244	3	0.00
27/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3295	3	3295	3	0.00
27/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	2842	3	2842	3	0.00
27/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	2862	3	2862	3	0.00
27/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	2882	3	2882	3	0.00
27/06/2023	R209 On 02-May-24			Bond Future	12.13	63.7574	12.1324	63.7574	0.00
27/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1723	2	1723	2	0.00
27/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1709	2	1709	2	0.00
27/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1695	2	1695	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
27/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6281	6	6281	6	0.00
27/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6245	6	6245	6	0.00
27/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6209	6	6209	6	0.00
27/06/2023	R209 On 01-August-24			Bond Future	12.23	65.1941	12.2347	65.1941	0.00
27/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2900	3	2900	3	0.00
27/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2880	3	2880	3	0.00
27/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2919	3	2919	3	0.00
27/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4907	5	4907	5	0.00
27/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4934	5	4934	5	0.00
27/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4961	5	4961	5	0.00
27/06/2023	R210 On 03-August-23			Bond Future	227.07	228.0170	227.0709	228.0170	421.00
27/06/2023	R210 On 02-November-23			Bond Future	228.95	229.9177	228.9501	229.9177	0.00
27/06/2023	R210 On 01-February-24			Bond Future	234.22	235.2061	234.2160	235.2061	0.00
27/06/2023	R210 On 02-May-24			Bond Future	236.40	237.4135	236.4004	237.4135	0.00
27/06/2023	R210 On 01-August-24			Bond Future	241.79	242.8217	241.7860	242.8217	0.00
27/06/2023	R213 On 03-August-23			Bond Future	10.96	82.7001	10.9559	82.7001	24,480.00
27/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	3101	3	3101	3	0.00
27/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	3137	3	3137	3	0.00
27/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	3173	3	3173	3	0.00
27/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	291	0	291	0	0.00
27/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	285	0	285	0	0.00
27/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	297	0	297	0	0.00
27/06/2023	R213 On 02-November-23			Bond Future	11.05	80.9627	11.0505	80.9627	3,000.00
27/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	3145	3	3145	3	750.00
27/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	7097	7	7097	7	0.00
27/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2340	2	2340	2	0.00
27/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	2316	2	2316	2	0.00
27/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2363	2	2363	2	0.00
27/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1942	2	1942	2	750.00
27/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2417	3	2417	3	0.00
27/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2024	2	2024	2	0.00
27/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2062	2	2062	2	0.00
27/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2043	2	2043	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
27/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	414	0	414	0	750.00
27/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1500	2	1500	2	0.00
27/06/2023	R213 On 01-February-24			Bond Future	11.14	82.8062	11.1407	82.8062	0.00
27/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	4163	4	4163	4	0.00
27/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	4109	4	4109	4	0.00
27/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	4136	4	4136	4	0.00
27/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	1804	2	1804	2	0.00
27/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	1817	2	1817	2	0.00
27/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	1791	2	1791	2	0.00
27/06/2023	R213 On 02-May-24			Bond Future	11.22	81.1532	11.2222	81.1532	0.00
27/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1402	1	1402	1	0.00
27/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1414	1	1414	1	0.00
27/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1426	1	1426	1	0.00
27/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5294	6	5294	6	0.00
27/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5325	6	5325	6	0.00
27/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5357	6	5357	6	0.00
27/06/2023	R213 On 01-August-24			Bond Future	11.32	82.9829	11.3179	82.9829	0.00
27/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2365	2	2365	2	0.00
27/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2330	2	2330	2	0.00
27/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2348	2	2348	2	0.00
27/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4148	4	4148	4	0.00
27/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4172	4	4172	4	0.00
27/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4125	4	4125	4	0.00
27/06/2023	R214 On 03-August-23			Bond Future	12.19	61.7313	12.1939	61.7313	18,874.00
27/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1202	1	1202	1	0.00
27/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1154	1	1154	1	0.00
27/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1178	1	1178	1	0.00
27/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1389	2	1389	2	0.00
27/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1413	2	1413	2	0.00
27/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1365	2	1365	2	0.00
27/06/2023	R214 On 02-November-23			Bond Future	12.29	59.7865	12.2948	59.7865	12.00
27/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	821	1	821	1	0.00
27/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	845	1	845	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
27/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	833	1	833	1	0.00
27/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	4999	5	4999	5	0.00
27/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5040	5	5040	5	0.00
27/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	4959	5	4959	5	0.00
27/06/2023	R214 On 01-February-24			Bond Future	12.39	61.1478	12.3929	61.1478	0.00
27/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2578	2	2578	2	0.00
27/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2600	2	2600	2	0.00
27/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2623	3	2623	3	0.00
27/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3726	4	3726	4	0.00
27/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3752	4	3752	4	0.00
27/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3778	4	3778	4	0.00
27/06/2023	R214 On 02-May-24			Bond Future	12.48	59.2501	12.4835	59.2501	0.00
27/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1731	2	1731	2	0.00
27/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1703	2	1703	2	0.00
27/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1717	2	1717	2	0.00
27/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6706	7	6706	7	0.00
27/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6744	7	6744	7	0.00
27/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6667	7	6667	7	0.00
27/06/2023	R214 On 01-August-24			Bond Future	12.58	60.5854	12.5833	60.5854	0.00
27/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	3126	3	3126	3	0.00
27/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	3146	3	3146	3	0.00
27/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	3167	3	3167	3	0.00
27/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5052	5	5052	5	0.00
27/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5080	5	5080	5	0.00
27/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5107	5	5107	5	0.00
27/06/2023	R248 On 03-August-23			Bond Future	12.34	76.0361	12.3364	76.0361	97,118.00
27/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	922	1	922	1	0.00
27/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	944	1	944	1	0.00
27/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4997	5	4997	5	0.00
27/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1462	1	1462	1	1,100.00
27/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	417	0	417	0	1,100.00
27/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	967	1	967	1	0.00
27/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2302	2	2302	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
27/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3652	4	3652	4	0.00
27/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1673	2	1673	2	0.00
27/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	278	0	278	0	1,100.00
27/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2339	3	2339	3	0.00
27/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2377	3	2377	3	0.00
27/06/2023	R248 On 02-November-23			Bond Future	12.44	73.2627	12.4431	73.2627	169,112.00
27/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1418	1	1418	1	220.00
27/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	885	1	885	1	0.00
27/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3227	3	3227	3	220.00
27/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7203	7	7203	7	0.00
27/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	859	1	859	1	0.00
27/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	872	1	872	1	0.00
27/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6720	7	6720	7	0.00
27/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1096	1	1096	1	220.00
27/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5267	5	5267	5	0.00
27/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	2903	3	2903	3	0.00
27/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6825	7	6825	7	0.00
27/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6772	7	6772	7	0.00
27/06/2023	R248 On 01-February-24			Bond Future	12.55	74.9310	12.5473	74.9310	0.00
27/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2813	3	2813	3	0.00
27/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2763	3	2763	3	0.00
27/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2788	3	2788	3	0.00
27/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5088	5	5088	5	0.00
27/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5123	5	5123	5	0.00
27/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5053	5	5053	5	0.00
27/06/2023	R248 On 02-May-24			Bond Future	12.64	72.2062	12.6440	72.2062	13,000.00
27/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1893	2	1893	2	0.00
27/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1862	2	1862	2	0.00
27/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1878	2	1878	2	0.00
27/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8917	9	8917	9	0.00
27/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9017	9	9017	9	0.00
27/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8967	9	8967	9	0.00
27/06/2023	R248 On 01-August-24			Bond Future	12.75	73.8332	12.7502	73.8332	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
27/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3835	4	3835	4	0.00
27/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3786	4	3786	4	0.00
27/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3810	4	3810	4	0.00
27/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6293	6	6293	6	0.00
27/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6326	6	6326	6	0.00
27/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6260	6	6260	6	0.00