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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
29/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	2025 On 03-August-23			Bond Future	170.22	170.3028	170.2234	170.3028	6,305.00
29/06/2023	2025 On 02-November-23			Bond Future	174.01	174.0913	174.0099	174.0913	0.00
29/06/2023	2025 On 01-February-24			Bond Future	176.22	176.2994	176.2161	176.2994	0.00
29/06/2023	2025 On 02-May-24			Bond Future	180.32	180.4017	180.3165	180.4017	0.00
29/06/2023	2025 On 01-August-24			Bond Future	182.58	182.6695	182.5834	182.6695	0.00
29/06/2023	2029 On 03-August-23			Bond Future	123.22	123.4489	123.2204	123.4489	2,275.00
29/06/2023	2029 On 02-November-23			Bond Future	124.63	124.8632	124.6295	124.8632	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
29/06/2023	2029 On 01-February-24			Bond Future	127.50	127.7345	127.4953	127.7345	0.00
29/06/2023	2029 On 02-May-24			Bond Future	129.09	129.3371	129.0926	129.3371	0.00
29/06/2023	2029 On 01-August-24			Bond Future	132.04	132.2850	132.0353	132.2850	0.00
29/06/2023	2030 On 03-August-23			Bond Future	10.52	88.5143	10.5209	88.5143	80,051.00
29/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3675	4	3675	4	0.00
29/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	8311	8	8311	8	0.00
29/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	731	1	731	1	1,012.00
29/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1334	1	1334	1	350.00
29/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	3602	4	3602	4	0.00
29/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	9424	9	9424	9	0.00
29/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3638	4	3638	4	0.00
29/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	184	0	184	0	0.00
29/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	5	0	5	0	350.00
29/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	192	0	192	0	0.00
29/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	785	1	785	1	0.00
29/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	12	0	12	0	1,012.00
29/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1249	1	1249	1	0.00
29/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	188	0	188	0	0.00
29/06/2023	2030 On 02-November-23			Bond Future	10.60	90.4619	10.5992	90.4619	19,740.00
29/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6946	7	6946	7	0.00
29/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	3334	3	3334	3	500.00
29/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4661	5	4661	5	0.00
29/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2553	3	2553	3	0.00
29/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	879	1	879	1	500.00
29/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	2091	2	2091	2	500.00
29/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	4232	4	4232	4	0.00
29/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2504	2	2504	2	0.00
29/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2528	3	2528	3	0.00
29/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	1110	1	1110	1	800.00
29/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1627	2	1627	2	500.00
29/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	579	1	579	1	800.00
29/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	4977	5	4977	5	0.00
29/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3337	3	3337	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
29/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	1660	2	1660	2	0.00
29/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	1677	2	1677	2	0.00
29/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	872	1	872	1	500.00
29/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	350	0	350	0	500.00
29/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2005	2	2005	2	0.00
29/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	3880	4	3880	4	0.00
29/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	1644	2	1644	2	0.00
29/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	2499	3	2499	3	0.00
29/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	750	1	750	1	800.00
29/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1208	1	1208	1	0.00
29/06/2023	2030 On 01-February-24			Bond Future	10.67	88.5150	10.6693	88.5150	0.00
29/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5602	6	5602	6	0.00
29/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	6327	6	6327	6	0.00
29/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	5277	5	5277	5	0.00
29/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	4036	4	4036	4	0.00
29/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	4144	4	4144	4	0.00
29/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	4172	4	4172	4	0.00
29/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1955	2	1955	2	500.00
29/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1445	1	1445	1	400.00
29/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	903	1	903	1	400.00
29/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1220	1	1220	1	500.00
29/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	4199	4	4199	4	0.00
29/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	5572	6	5572	6	0.00
29/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1579	2	1579	2	200.00
29/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	3242	3	3242	3	0.00
29/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1265	1	1265	1	1,360.00
29/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1347	1	1347	1	500.00
29/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4088	4	4088	4	0.00
29/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	5461	5	5461	5	0.00
29/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	4421	4	4421	4	0.00
29/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4299	4	4299	4	0.00
29/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	3655	4	3655	4	0.00
29/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	983	1	983	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
29/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1439	1	1439	1	0.00
29/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	975	1	975	1	500.00
29/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	806	1	806	1	400.00
29/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	3895	4	3895	4	0.00
29/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3086	3	3086	3	0.00
29/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	1926	2	1926	2	700.00
29/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1450	1	1450	1	0.00
29/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1462	1	1462	1	0.00
29/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1508	2	1508	2	1,360.00
29/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1065	1	1065	1	200.00
29/06/2023	2030 On 02-May-24			Bond Future	10.74	90.5548	10.7438	90.5548	0.00
29/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	9375	9	9375	9	0.00
29/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3688	4	3688	4	500.00
29/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5833	6	5833	6	0.00
29/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1790	2	1790	2	1,000.00
29/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1354	1	1354	1	0.00
29/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	7096	7	7096	7	0.00
29/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2592	3	2592	3	500.00
29/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	3005	3	3005	3	1,080.00
29/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1332	1	1332	1	0.00
29/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1175	1	1175	1	1,000.00
29/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1343	1	1343	1	0.00
29/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5031	5	5031	5	0.00
29/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	5521	6	5521	6	0.00
29/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5062	5	5062	5	0.00
29/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	2710	3	2710	3	0.00
29/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3076	3	3076	3	0.00
29/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1004	1	1004	1	1,080.00
29/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2239	2	2239	2	0.00
29/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5002	5	5002	5	0.00
29/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4099	4	4099	4	0.00
29/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1326	1	1326	1	1,000.00
29/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	598	1	598	1	500.00

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29/06/2023	2030 On 01-August-24			Bond Future	10.84	88.5917	10.8380	88.5917	0.00
29/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	2241	2	2241	2	0.00
29/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	2207	2	2207	2	0.00
29/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	2224	2	2224	2	0.00
29/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	3966	4	3966	4	0.00
29/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	3988	4	3988	4	0.00
29/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	3944	4	3944	4	0.00
29/06/2023	2032 On 03-August-23			Bond Future	11.18	87.0053	11.1842	87.0053	119,372.00
29/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	2005	2	2005	2	0.00
29/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	4090	4	4090	4	5,000.00
29/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	3137	3	3137	3	0.00
29/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	3098	3	3098	3	0.00
29/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	2177	2	2177	2	11,000.00
29/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
29/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	16	0	16	0	7,500.00
29/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	4253	4	4253	4	3,000.00
29/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	3175	3	3175	3	0.00
29/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2353	2	2353	2	0.00
29/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3686	4	3686	4	5,000.00
29/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	299	0	299	0	0.00
29/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	600	1	600	1	7,500.00
29/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	390	0	390	0	0.00
29/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	225	0	225	0	3,000.00
29/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	4463	4	4463	4	0.00
29/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8188	8	8188	8	0.00
29/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	660	1	660	1	11,000.00
29/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	406	0	406	0	0.00
29/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	398	0	398	0	0.00
29/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	244	0	244	0	0.00
29/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	726	1	726	1	7,500.00
29/06/2023	2032 On 02-November-23			Bond Future	11.28	84.7567	11.2812	84.7567	75,924.00
29/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3829	4	3829	4	0.00
29/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	5420	6	5420	6	0.00

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29/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2294	2	2294	2	0.00
29/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1969	2	1969	2	500.00
29/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2270	2	2270	2	0.00
29/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2418	2	2418	2	0.00
29/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	4210	4	4210	4	0.00
29/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2319	2	2319	2	0.00
29/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1244	1	1244	1	500.00
29/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	1058	1	1058	1	500.00
29/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4431	4	4431	4	0.00
29/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	2885	3	2885	3	0.00
29/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2515	2	2515	2	0.00
29/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1334	1	1334	1	0.00
29/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2424	2	2424	2	500.00
29/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4018	4	4018	4	0.00
29/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2562	3	2562	3	0.00
29/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2538	3	2538	3	0.00
29/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	931	1	931	1	500.00
29/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1501	1	1501	1	500.00
29/06/2023	2032 On 01-February-24			Bond Future	11.37	86.6863	11.3701	86.6863	0.00
29/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6825	7	6825	7	0.00
29/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	4396	4	4396	4	0.00
29/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1800	2	1800	2	1,200.00
29/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	6427	7	6427	7	0.00
29/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	7194	7	7194	7	0.00
29/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	847	1	847	1	1,200.00
29/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	4337	4	4337	4	0.00
29/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	4367	4	4367	4	0.00
29/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1835	2	1835	2	200.00
29/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2442	2	2442	2	500.00
29/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	4108	4	4108	4	0.00
29/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1516	2	1516	2	500.00
29/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2365	2	2365	2	200.00
29/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	3758	4	3758	4	0.00

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29/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2218	2	2218	2	0.00
29/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2234	2	2234	2	0.00
29/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	7496	7	7496	7	0.00
29/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1170	1	1170	1	500.00
29/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	4701	5	4701	5	0.00
29/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2202	2	2202	2	0.00
29/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	4639	5	4639	5	0.00
29/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5249	5	5249	5	0.00
29/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1266	1	1266	1	1,200.00
29/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1381	1	1381	1	200.00
29/06/2023	2032 On 02-May-24			Bond Future	11.46	84.5203	11.4601	84.5203	0.00
29/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	9027	9	9027	9	0.00
29/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2485	3	2485	3	500.00
29/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	3046	3	3046	3	1,550.00
29/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1571	2	1571	2	0.00
29/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1625	2	1625	2	500.00
29/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1558	2	1558	2	0.00
29/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7532	8	7532	8	0.00
29/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	8458	9	8458	9	0.00
29/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	2047	2	2047	2	1,000.00
29/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1585	2	1585	2	0.00
29/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1709	2	1709	2	1,550.00
29/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1333	1	1333	1	1,000.00
29/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	6535	6	6535	6	0.00
29/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5499	5	5499	5	0.00
29/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	5810	6	5810	6	0.00
29/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	4834	5	4834	5	0.00
29/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1094	1	1094	1	500.00
29/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	5881	6	5881	6	0.00
29/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	5705	6	5705	6	0.00
29/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	5845	6	5845	6	0.00
29/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3549	4	3549	4	0.00
29/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4190	4	4190	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
29/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	982	1	982	1	1,550.00
29/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1307	1	1307	1	1,000.00
29/06/2023	2032 On 01-August-24			Bond Future	11.57	86.4258	11.5653	86.4258	0.00
29/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2567	3	2567	3	0.00
29/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2586	3	2586	3	0.00
29/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2606	3	2606	3	0.00
29/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4475	4	4475	4	0.00
29/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4501	4	4501	4	0.00
29/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4527	4	4527	4	0.00
29/06/2023	2033 On 03-August-23			Bond Future	115.85	116.0477	115.8534	116.0477	7,167.00
29/06/2023	2033 On 02-November-23			Bond Future	117.01	117.2046	117.0059	117.2046	0.00
29/06/2023	2033 On 01-February-24			Bond Future	119.70	119.8998	119.6963	119.8998	0.00
29/06/2023	2033 On 02-May-24			Bond Future	121.02	121.2252	121.0172	121.2252	0.00
29/06/2023	2033 On 01-August-24			Bond Future	123.78	123.9882	123.7758	123.9882	0.00
29/06/2023	2037 On 03-August-23			Bond Future	12.12	76.5773	12.1212	76.5773	133,557.00
29/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
29/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1446	2	1446	2	0.00
29/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	35	0	35	0	1,800.00
29/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1389	1	1389	1	0.00
29/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1418	2	1418	2	0.00
29/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1370	1	1370	1	0.00
29/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1396	1	1396	1	0.00
29/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6434	6	6434	6	0.00
29/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1345	1	1345	1	0.00
29/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	10799	11	10799	11	0.00
29/06/2023	2037 On 02-November-23			Bond Future	12.23	78.2622	12.2292	78.2622	14,897.00
29/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1168	1	1168	1	0.00
29/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2131	2	2131	2	750.00
29/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1150	1	1150	1	0.00
29/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3567	4	3567	4	750.00
29/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8635	9	8635	9	0.00
29/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1185	1	1185	1	0.00
29/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	4876	5	4876	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
29/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	4836	5	4836	5	0.00
29/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	544	1	544	1	750.00
29/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2050	2	2050	2	0.00
29/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3251	3	3251	3	0.00
29/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	4797	5	4797	5	0.00
29/06/2023	2037 On 01-February-24			Bond Future	12.33	75.7874	12.3339	75.7874	0.00
29/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8849	9	8849	9	0.00
29/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3452	4	3452	4	0.00
29/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3480	4	3480	4	0.00
29/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2871	3	2871	3	2,500.00
29/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5343	5	5343	5	0.00
29/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3508	4	3508	4	0.00
29/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3528	3	3528	3	0.00
29/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4158	4	4158	4	0.00
29/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2329	2	2329	2	2,500.00
29/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1165	1	1165	1	2,500.00
29/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3552	3	3552	3	0.00
29/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3577	4	3577	4	0.00
29/06/2023	2037 On 02-May-24			Bond Future	12.44	77.5338	12.4414	77.5338	0.00
29/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1898	2	1898	2	0.00
29/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1913	2	1913	2	0.00
29/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1929	2	1929	2	0.00
29/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7358	7	7358	7	0.00
29/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7317	7	7317	7	0.00
29/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7276	7	7276	7	0.00
29/06/2023	2037 On 01-August-24			Bond Future	12.56	75.0261	12.5640	75.0261	0.00
29/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3374	3	3374	3	0.00
29/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3351	3	3351	3	0.00
29/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3329	3	3329	3	0.00
29/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5774	6	5774	6	0.00
29/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5743	6	5743	6	0.00
29/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5713	6	5713	6	0.00
29/06/2023	2038 On 03-August-23			Bond Future	125.23	125.6689	125.2290	125.6689	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
29/06/2023	2038 On 02-November-23			Bond Future	128.01	128.4645	128.0146	128.4645	1,706.00
29/06/2023	2038 On 01-February-24			Bond Future	128.94	129.3991	128.9389	129.3991	0.00
29/06/2023	2038 On 02-May-24			Bond Future	131.94	132.4100	131.9392	132.4100	0.00
29/06/2023	2038 On 01-August-24			Bond Future	132.87	133.3528	132.8721	133.3528	0.00
29/06/2023	2040 On 03-August-23			Bond Future	12.37	76.9537	12.3724	76.9537	126,697.00
29/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1045	1	1045	1	0.00
29/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1070	1	1070	1	0.00
29/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1094	1	1094	1	0.00
29/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	1906	2	1906	2	0.00
29/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	1972	2	1972	2	0.00
29/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	1939	2	1939	2	0.00
29/06/2023	2040 On 02-November-23			Bond Future	12.48	78.6469	12.4838	78.6469	6,490.00
29/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1273	1	1273	1	128.00
29/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	939	1	939	1	0.00
29/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3290	3	3290	3	128.00
29/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7055	7	7055	7	0.00
29/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	909	1	909	1	0.00
29/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	924	1	924	1	0.00
29/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6119	6	6119	6	0.00
29/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6213	6	6213	6	0.00
29/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1027	1	1027	1	128.00
29/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2647	3	2647	3	0.00
29/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5234	5	5234	5	0.00
29/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6166	6	6166	6	0.00
29/06/2023	2040 On 01-February-24			Bond Future	12.59	75.9304	12.5922	75.9304	28.00
29/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3069	3	3069	3	0.00
29/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3016	3	3016	3	0.00
29/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3042	3	3042	3	0.00
29/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4444	4	4444	4	0.00
29/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4474	4	4474	4	0.00
29/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4415	4	4415	4	0.00
29/06/2023	2040 On 02-May-24			Bond Future	12.70	77.6801	12.7031	77.6801	0.00
29/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1926	2	1926	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
29/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1895	2	1895	2	0.00
29/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1911	2	1911	2	0.00
29/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8148	8	8148	8	0.00
29/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8239	8	8239	8	0.00
29/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8193	8	8193	8	0.00
29/06/2023	2040 On 01-August-24			Bond Future	12.83	74.9252	12.8286	74.9252	0.00
29/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3499	4	3499	4	0.00
29/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3522	4	3522	4	0.00
29/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3546	4	3546	4	0.00
29/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6210	6	6210	6	0.00
29/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6242	6	6242	6	0.00
29/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6275	6	6275	6	0.00
29/06/2023	2044 On 03-August-23			Bond Future	12.44	73.3606	12.4359	73.3606	84,947.00
29/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	235	0	235	0	4,553.00
29/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1702	2	1702	2	0.00
29/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	835	1	835	1	0.00
29/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	527	1	527	1	0.00
29/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	815	1	815	1	0.00
29/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	794	1	794	1	0.00
29/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2444	2	2444	2	0.00
29/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2406	2	2406	2	0.00
29/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3068	3	3068	3	4,754.00
29/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2368	2	2368	2	0.00
29/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1341	1	1341	1	9,106.00
29/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4302	4	4302	4	3,076.00
29/06/2023	2044 On 02-November-23			Bond Future	12.54	74.9748	12.5436	74.9748	670.00
29/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	799	1	799	1	0.00
29/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	811	1	811	1	0.00
29/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	823	1	823	1	0.00
29/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6619	6	6619	6	0.00
29/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6670	6	6670	6	0.00
29/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6722	6	6722	6	0.00
29/06/2023	2044 On 01-February-24			Bond Future	12.65	72.2999	12.6484	72.2999	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
29/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2776	3	2776	3	0.00
29/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2802	3	2802	3	0.00
29/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2827	3	2827	3	0.00
29/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4844	5	4844	5	0.00
29/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4876	5	4876	5	0.00
29/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4909	5	4909	5	0.00
29/06/2023	2044 On 02-May-24			Bond Future	12.76	73.9660	12.7551	73.9660	0.00
29/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1928	2	1928	2	0.00
29/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1943	2	1943	2	0.00
29/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1959	2	1959	2	0.00
29/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8273	8	8273	8	0.00
29/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8319	8	8319	8	0.00
29/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8366	8	8366	8	0.00
29/06/2023	2044 On 01-August-24			Bond Future	12.88	71.2524	12.8756	71.2524	0.00
29/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3418	4	3418	4	0.00
29/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3373	4	3373	4	0.00
29/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3395	4	3395	4	0.00
29/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6636	6	6636	6	0.00
29/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6671	6	6671	6	0.00
29/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6602	6	6602	6	0.00
29/06/2023	2046 On 03-August-23			Bond Future	109.91	109.5657	109.9064	109.5657	12,882.00
29/06/2023	2046 On 02-November-23			Bond Future	110.26	109.9101	110.2584	109.9101	4,626.00
29/06/2023	2046 On 01-February-24			Bond Future	112.79	112.4377	112.7939	112.4377	0.00
29/06/2023	2046 On 02-May-24			Bond Future	113.27	112.9017	113.2667	112.9017	0.00
29/06/2023	2046 On 01-August-24			Bond Future	115.85	115.4742	115.8477	115.4742	0.00
29/06/2023	2050 On 03-August-23			Bond Future	109.39	110.7159	109.3875	110.7159	10,740.00
29/06/2023	2050 On 02-November-23			Bond Future	111.82	113.1790	111.8207	113.1790	3,364.00
29/06/2023	2050 On 01-February-24			Bond Future	112.14	113.5330	112.1437	113.5330	0.00
29/06/2023	2050 On 02-May-24			Bond Future	114.75	116.1749	114.7532	116.1749	0.00
29/06/2023	2050 On 01-August-24			Bond Future	115.06	116.5103	115.0569	116.5103	0.00
29/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	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
29/06/2023	AL37 On 03-August-23			Index Future	883.14	883.4440	883.1430	883.4440	0.00
29/06/2023	AL37 On 02-November-23			Index Future	902.57	902.8800	902.5710	902.8800	0.00
29/06/2023	AL37 On 01-February-24			Index Future	923.11	923.4300	923.1130	923.4300	0.00
29/06/2023	AL37 On 02-May-24			Index Future	944.39	944.7120	944.3870	944.7120	0.00
29/06/2023	AL37 On 01-August-24			Index Future	965.72	966.0520	965.7220	966.0520	0.00
29/06/2023	AL7T On 03-August-23			Index Future	1006.18	1007.4720	1006.1770	1007.4720	0.00
29/06/2023	AL7T On 02-November-23			Index Future	1028.31	1029.6370	1028.3120	1029.6370	0.00
29/06/2023	AL7T On 01-February-24			Index Future	1051.72	1053.0720	1051.7150	1053.0720	0.00
29/06/2023	AL7T On 02-May-24			Index Future	1075.95	1077.3420	1075.9530	1077.3420	0.00
29/06/2023	AL7T On 01-August-24			Index Future	1100.26	1101.6780	1100.2600	1101.6780	0.00
29/06/2023	ALBI On 03-August-23			Index Future	879.40	880.9900	879.3980	880.9900	106.00
29/06/2023	ALBI On 02-November-23			Index Future	898.74	900.3730	898.7440	900.3730	0.00
29/06/2023	ALBI On 01-February-24			Index Future	919.20	920.8650	919.1990	920.8650	0.00
29/06/2023	ALBI On 02-May-24			Index Future	940.38	942.0880	940.3830	942.0880	0.00
29/06/2023	ALBI On 01-August-24			Index Future	961.63	963.3690	961.6270	963.3690	0.00
29/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	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
29/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2023	ES33 On 03-August-23			Bond Future	12.62	74.2745	12.6201	74.2745	350.00
29/06/2023	ES33 On 02-November-23			Bond Future	12.76	72.1284	12.7621	72.1284	0.00
29/06/2023	ES33 On 01-February-24			Bond Future	12.90	73.7873	12.9026	73.7873	0.00
29/06/2023	ES33 On 02-May-24			Bond Future	13.04	71.7032	13.0429	71.7032	0.00
29/06/2023	ES33 On 01-August-24			Bond Future	13.20	73.3349	13.1981	73.3349	0.00
29/06/2023	ES42 On 03-August-23			Bond Future	13.09	70.8453	13.0879	70.8453	4,000.00
29/06/2023	ES42 On 02-November-23			Bond Future	13.22	68.1578	13.2241	68.1578	0.00
29/06/2023	ES42 On 01-February-24			Bond Future	13.35	69.7257	13.3525	69.7257	0.00
29/06/2023	ES42 On 02-May-24			Bond Future	13.49	67.0850	13.4857	67.0850	0.00
29/06/2023	ES42 On 01-August-24			Bond Future	13.63	68.6101	13.6289	68.6101	0.00
29/06/2023	GOVI On 03-August-23			GOVI	866.82	868.3790	866.8230	868.3790	832.00
29/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	295930	31	295930	31	0.00
29/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	296130	31	296130	31	0.00
29/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	296030	31	296030	31	0.00
29/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 02-November-23			GOVI	885.89	887.4840	885.8920	887.4840	0.00
29/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	920	2	920	2	0.00
29/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	820	2	820	2	0.00
29/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	720	2	720	2	0.00
29/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	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
29/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 01-February-24			GOVI	906.05	907.6830	906.0540	907.6830	0.00
29/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	260740	28	260740	28	0.00
29/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	260640	28	260640	28	0.00
29/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	260540	28	260540	28	0.00
29/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 02-May-24			GOVI	926.94	928.6020	926.9350	928.6020	0.00
29/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	240350	22	240350	22	0.00
29/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	240450	22	240450	22	0.00
29/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	240550	22	240550	22	0.00
29/06/2023	GOVI On 01-August-24			GOVI	947.88	949.5780	947.8760	949.5780	0.00
29/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	45060	6	45060	6	0.00
29/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	44960	6	44960	6	0.00
29/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	44860	6	44860	6	0.00
29/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
29/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
29/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2023	IGOV On 03-August-23			Index Future	324.38	325.0770	324.3780	325.0770	465.00
29/06/2023	IGOV On 02-November-23			Index Future	331.59	332.3090	331.5930	332.3090	16.00
29/06/2023	IGOV On 01-February-24			Index Future	339.22	339.9500	339.2180	339.9500	0.00
29/06/2023	IGOV On 02-May-24			Index Future	347.11	347.8610	347.1110	347.8610	0.00
29/06/2023	IGOV On 01-August-24			Index Future	355.03	355.7930	355.0270	355.7930	0.00
29/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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29/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
29/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.66	91.3500	8.6550	91.3500	0.00
29/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.71	91.3050	8.7100	91.3050	0.00
29/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.72	91.2950	8.7200	91.2950	0.00
29/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.72	91.2950	8.7200	91.2950	0.00
29/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.73	91.2950	8.7250	91.2950	0.00
29/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.66	91.3800	8.6600	91.3800	0.00
29/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.51	91.5600	8.5050	91.5600	0.00
29/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.6850	8.3850	91.6850	0.00
29/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.25	91.8200	8.2450	91.8200	0.00
29/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.21	91.8750	8.2050	91.8750	0.00
29/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.22	91.8600	8.2200	91.8600	0.00
29/06/2023	R035 On 03-August-23			Bond Future	11.81	85.8088	11.8078	85.8088	63,589.00
29/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1210	1	1210	1	0.00
29/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1897	2	1897	2	0.00
29/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1930	2	1930	2	0.00
29/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1964	2	1964	2	0.00
29/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3924	4	3924	4	5,000.00
29/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	936	1	936	1	0.00
29/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	955	1	955	1	0.00
29/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	306	0	306	0	0.00
29/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	975	1	975	1	0.00
29/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	1522	1	1522	1	4,870.00
29/06/2023	R035 On 02-November-23			Bond Future	11.92	83.1864	11.9180	83.1864	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
29/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1511	2	1511	2	0.00
29/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2224	2	2224	2	750.00
29/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3691	4	3691	4	750.00
29/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	432	0	432	0	400.00
29/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5854	6	5854	6	0.00
29/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8756	9	8756	9	0.00
29/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	965	1	965	1	400.00
29/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1471	2	1471	2	0.00
29/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1491	2	1491	2	0.00
29/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4191	4	4191	4	0.00
29/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4227	4	4227	4	0.00
29/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	538	1	538	1	750.00
29/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1119	1	1119	1	400.00
29/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	7742	8	7742	8	0.00
29/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2009	2	2009	2	0.00
29/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5354	5	5354	5	0.00
29/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3176	3	3176	3	0.00
29/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4156	4	4156	4	0.00
29/06/2023	R035 On 01-February-24			Bond Future	12.03	85.0801	12.0254	85.0801	0.00
29/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3954	4	3954	4	0.00
29/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1467	2	1467	2	400.00
29/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3895	4	3895	4	0.00
29/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8252	8	8252	8	0.00
29/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	851	1	851	1	400.00
29/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3924	4	3924	4	0.00
29/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3074	3	3074	3	0.00
29/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	8651	9	8651	9	0.00
29/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6377	6	6377	6	0.00
29/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3096	3	3096	3	0.00
29/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1249	1	1249	1	400.00
29/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3052	3	3052	3	0.00
29/06/2023	R035 On 02-May-24			Bond Future	12.12	82.5256	12.1248	82.5256	0.00
29/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1954	2	1954	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
29/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1938	2	1938	2	0.00
29/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1922	2	1922	2	0.00
29/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	6908	7	6908	7	0.00
29/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	6868	7	6868	7	0.00
29/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6828	7	6828	7	0.00
29/06/2023	R035 On 01-August-24			Bond Future	12.24	84.3865	12.2362	84.3865	0.00
29/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	3177	3	3177	3	0.00
29/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	3199	3	3199	3	0.00
29/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	3221	3	3221	3	0.00
29/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5460	5	5460	5	0.00
29/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5430	5	5430	5	0.00
29/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5400	5	5400	5	0.00
29/06/2023	R053 On 03-August-23			Bond Future	12.43	98.2096	12.4340	98.2096	0.00
29/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3133	3	3133	3	0.00
29/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3180	4	3180	4	0.00
29/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3228	4	3228	4	0.00
29/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1166	1	1166	1	0.00
29/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1188	1	1188	1	0.00
29/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1212	1	1212	1	0.00
29/06/2023	R053 On 02-November-23			Bond Future	12.54	94.5045	12.5444	94.5045	1,349.00
29/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5099	5	5099	5	0.00
29/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5013	5	5013	5	0.00
29/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5056	5	5056	5	0.00
29/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3100	3	3100	3	0.00
29/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3127	3	3127	3	0.00
29/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3073	3	3073	3	0.00
29/06/2023	R053 On 01-February-24			Bond Future	12.65	96.6561	12.6485	96.6561	0.00
29/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6174	6	6174	6	0.00
29/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6092	6	6092	6	0.00
29/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6133	6	6133	6	0.00
29/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4139	4	4139	4	0.00
29/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4194	4	4194	4	0.00
29/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4167	4	4167	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
29/06/2023	R053 On 02-May-24			Bond Future	12.75	93.0166	12.7537	93.0166	0.00
29/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6945	7	6945	7	0.00
29/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6984	7	6984	7	0.00
29/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7024	7	7024	7	0.00
29/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5111	5	5111	5	0.00
29/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5083	5	5083	5	0.00
29/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5056	5	5056	5	0.00
29/06/2023	R053 On 01-August-24			Bond Future	12.87	95.1124	12.8693	95.1124	0.00
29/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7487	8	7487	8	0.00
29/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7410	8	7410	8	0.00
29/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7449	8	7449	8	0.00
29/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5616	5	5616	5	0.00
29/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5644	5	5644	5	0.00
29/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5588	5	5588	5	0.00
29/06/2023	R186 On 03-August-23			Bond Future	9.14	105.3033	9.1431	105.3033	54,543.00
29/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1850	2	1850	2	0.00
29/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1900	2	1900	2	0.00
29/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1875	2	1875	2	0.00
29/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	153	0	153	0	0.00
29/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	157	0	157	0	0.00
29/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	149	0	149	0	0.00
29/06/2023	R186 On 02-November-23			Bond Future	9.16	107.6200	9.1615	107.6200	34,730.00
29/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3591	4	3591	4	0.00
29/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1497	2	1497	2	0.00
29/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1481	2	1481	2	0.00
29/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	1134	1	1134	1	1,715.00
29/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1513	2	1513	2	0.00
29/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	867	1	867	1	0.00
29/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	888	1	888	1	0.00
29/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	877	1	877	1	0.00
29/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	234	0	234	0	1,715.00
29/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1165	1	1165	1	0.00
29/06/2023	R186 On 01-February-24			Bond Future	9.15	104.7583	9.1517	104.7583	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
29/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1947	2	1947	2	0.00
29/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1930	2	1930	2	0.00
29/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1914	2	1914	2	0.00
29/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1020	1	1020	1	0.00
29/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1037	1	1037	1	0.00
29/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1029	1	1029	1	0.00
29/06/2023	R186 On 02-May-24			Bond Future	9.13	107.1724	9.1271	107.1724	0.00
29/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	478	1	478	1	0.00
29/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2407	2	2407	2	2,030.00
29/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	473	0	473	0	0.00
29/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3574	4	3574	4	0.00
29/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	483	1	483	1	0.00
29/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3133	3	3133	3	0.00
29/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1011	1	1011	1	0.00
29/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	657	1	657	1	2,030.00
29/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3171	3	3171	3	0.00
29/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3152	3	3152	3	0.00
29/06/2023	R186 On 01-August-24			Bond Future	9.12	104.2790	9.1219	104.2790	0.00
29/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	1084	1	1084	1	0.00
29/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	1064	1	1064	1	0.00
29/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	1074	1	1074	1	0.00
29/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	1989	2	1989	2	0.00
29/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2012	2	2012	2	0.00
29/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2001	2	2001	2	0.00
29/06/2023	R197 On 03-August-23			Bond Future	335.19	335.1930	335.1890	335.1930	44.00
29/06/2023	R197 On 02-November-23			Bond Future	342.65	342.6496	342.6450	342.6496	0.00
29/06/2023	R202 On 03-August-23			Bond Future	247.55	247.5476	247.5517	247.5476	5,336.00
29/06/2023	R202 On 02-November-23			Bond Future	253.06	253.0544	253.0583	253.0544	0.00
29/06/2023	R202 On 01-February-24			Bond Future	253.91	253.9036	253.9076	253.9036	0.00
29/06/2023	R202 On 02-May-24			Bond Future	259.82	259.8117	259.8158	259.8117	0.00
29/06/2023	R202 On 01-August-24			Bond Future	260.63	260.6205	260.6267	260.6205	0.00
29/06/2023	R209 On 03-August-23			Bond Future	11.85	66.0617	11.8541	66.0617	11,653.00
29/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	30	0	30	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
29/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1449	2	1449	2	0.00
29/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	231	0	231	0	7,000.00
29/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
29/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	24	0	24	0	1,800.00
29/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1395	1	1395	1	0.00
29/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1422	2	1422	2	0.00
29/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1588	2	1588	2	0.00
29/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	903	1	903	1	1,750.00
29/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3179	3	3179	3	0.00
29/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	997	1	997	1	0.00
29/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	9676	10	9676	10	0.00
29/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1037	1	1037	1	0.00
29/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1017	1	1017	1	0.00
29/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5563	5	5563	5	0.00
29/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	5823	6	5823	6	0.00
29/06/2023	R209 On 02-November-23			Bond Future	11.95	64.3615	11.9513	64.3615	9,344.00
29/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1135	1	1135	1	0.00
29/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1103	1	1103	1	0.00
29/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1119	1	1119	1	0.00
29/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4061	4	4061	4	0.00
29/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4095	4	4095	4	0.00
29/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4027	4	4027	4	0.00
29/06/2023	R209 On 01-February-24			Bond Future	12.04	65.8267	12.0419	65.8267	0.00
29/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3253	3	3253	3	0.00
29/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3228	3	3228	3	0.00
29/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3279	3	3279	3	0.00
29/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	2829	3	2829	3	0.00
29/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	2850	3	2850	3	0.00
29/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	2870	3	2870	3	0.00
29/06/2023	R209 On 02-May-24			Bond Future	12.13	64.1894	12.1332	64.1894	0.00
29/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1711	2	1711	2	0.00
29/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1698	2	1698	2	0.00
29/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1684	2	1684	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
29/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6273	6	6273	6	0.00
29/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6237	6	6237	6	0.00
29/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6201	6	6201	6	0.00
29/06/2023	R209 On 01-August-24			Bond Future	12.24	65.6365	12.2353	65.6365	0.00
29/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2889	3	2889	3	0.00
29/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2869	3	2869	3	0.00
29/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2909	3	2909	3	0.00
29/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4899	5	4899	5	0.00
29/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4926	5	4926	5	0.00
29/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4953	5	4953	5	0.00
29/06/2023	R210 On 03-August-23			Bond Future	226.92	227.1176	226.9188	227.1176	421.00
29/06/2023	R210 On 02-November-23			Bond Future	228.79	228.9974	228.7940	228.9974	0.00
29/06/2023	R210 On 01-February-24			Bond Future	234.06	234.2635	234.0550	234.2635	0.00
29/06/2023	R210 On 02-May-24			Bond Future	236.24	236.4521	236.2394	236.4521	0.00
29/06/2023	R210 On 01-August-24			Bond Future	241.62	241.8406	241.6237	241.8406	0.00
29/06/2023	R213 On 03-August-23			Bond Future	10.95	83.1204	10.9465	83.1204	24,480.00
29/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	3114	3	3114	3	0.00
29/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	3150	3	3150	3	0.00
29/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	3187	3	3187	3	0.00
29/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	263	0	263	0	0.00
29/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	257	0	257	0	0.00
29/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	268	0	268	0	0.00
29/06/2023	R213 On 02-November-23			Bond Future	11.04	81.3917	11.0409	81.3917	3,000.00
29/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	3155	3	3155	3	750.00
29/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	7123	7	7123	7	0.00
29/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2345	2	2345	2	0.00
29/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	2321	2	2321	2	0.00
29/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2368	2	2368	2	0.00
29/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1945	2	1945	2	750.00
29/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2378	2	2378	2	0.00
29/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	1988	2	1988	2	0.00
29/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2026	2	2026	2	0.00
29/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2007	2	2007	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
29/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	399	0	399	0	750.00
29/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1468	1	1468	1	0.00
29/06/2023	R213 On 01-February-24			Bond Future	11.13	83.2445	11.1306	83.2445	0.00
29/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	4178	4	4178	4	0.00
29/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	4124	4	4124	4	0.00
29/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	4151	4	4151	4	0.00
29/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	1777	2	1777	2	0.00
29/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	1790	2	1790	2	0.00
29/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	1764	2	1764	2	0.00
29/06/2023	R213 On 02-May-24			Bond Future	11.21	81.6017	11.2116	81.6017	0.00
29/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1407	1	1407	1	0.00
29/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1419	1	1419	1	0.00
29/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1431	1	1431	1	0.00
29/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5256	5	5256	5	0.00
29/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5287	5	5287	5	0.00
29/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5319	5	5319	5	0.00
29/06/2023	R213 On 01-August-24			Bond Future	11.31	83.4423	11.3067	83.4423	0.00
29/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2377	2	2377	2	0.00
29/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2342	2	2342	2	0.00
29/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2359	2	2359	2	0.00
29/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4115	4	4115	4	0.00
29/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4139	4	4139	4	0.00
29/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4092	4	4092	4	0.00
29/06/2023	R214 On 03-August-23			Bond Future	12.22	62.0443	12.2248	62.0443	18,711.00
29/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1096	1	1096	1	0.00
29/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1050	1	1050	1	0.00
29/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1073	1	1073	1	0.00
29/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1432	1	1432	1	0.00
29/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1457	1	1457	1	0.00
29/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1406	1	1406	1	0.00
29/06/2023	R214 On 02-November-23			Bond Future	12.33	60.1060	12.3268	60.1060	12.00
29/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	770	1	770	1	0.00
29/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	792	1	792	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
29/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	781	1	781	1	0.00
29/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5099	5	5099	5	0.00
29/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5140	5	5140	5	0.00
29/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5057	5	5057	5	0.00
29/06/2023	R214 On 01-February-24			Bond Future	12.43	61.4743	12.4262	61.4743	0.00
29/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2492	3	2492	3	0.00
29/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2514	3	2514	3	0.00
29/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2536	3	2536	3	0.00
29/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3795	4	3795	4	0.00
29/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3821	4	3821	4	0.00
29/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3847	4	3847	4	0.00
29/06/2023	R214 On 02-May-24			Bond Future	12.52	59.5841	12.5180	59.5841	0.00
29/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1670	2	1670	2	0.00
29/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1643	2	1643	2	0.00
29/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1656	2	1656	2	0.00
29/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6804	7	6804	7	0.00
29/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6843	7	6843	7	0.00
29/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6765	7	6765	7	0.00
29/06/2023	R214 On 01-August-24			Bond Future	12.62	60.9276	12.6189	60.9276	0.00
29/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	3043	3	3043	3	0.00
29/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	3063	3	3063	3	0.00
29/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	3083	3	3083	3	0.00
29/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5131	5	5131	5	0.00
29/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5158	5	5158	5	0.00
29/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5186	5	5186	5	0.00
29/06/2023	R248 On 03-August-23			Bond Future	12.38	76.3583	12.3823	76.3583	97,118.00
29/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	791	1	791	1	0.00
29/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	811	1	811	1	0.00
29/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4740	5	4740	5	0.00
29/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1293	1	1293	1	1,100.00
29/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	338	0	338	0	1,100.00
29/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	832	1	832	1	0.00
29/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2433	2	2433	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
29/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3839	4	3839	4	0.00
29/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1770	2	1770	2	0.00
29/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	288	0	288	0	1,100.00
29/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2472	2	2472	2	0.00
29/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2511	2	2511	2	0.00
29/06/2023	R248 On 02-November-23			Bond Future	12.49	73.5915	12.4908	73.5915	169,112.00
29/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1314	1	1314	1	220.00
29/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	809	1	809	1	0.00
29/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3059	3	3059	3	220.00
29/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6970	7	6970	7	0.00
29/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	784	1	784	1	0.00
29/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	796	1	796	1	0.00
29/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6915	7	6915	7	0.00
29/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1135	1	1135	1	220.00
29/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5434	5	5434	5	0.00
29/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3007	3	3007	3	0.00
29/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7022	7	7022	7	0.00
29/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6969	7	6969	7	0.00
29/06/2023	R248 On 01-February-24			Bond Future	12.60	75.2668	12.5970	75.2668	0.00
29/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2677	3	2677	3	0.00
29/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2629	3	2629	3	0.00
29/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2653	3	2653	3	0.00
29/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5231	5	5231	5	0.00
29/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5267	5	5267	5	0.00
29/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5196	5	5196	5	0.00
29/06/2023	R248 On 02-May-24			Bond Future	12.70	72.5499	12.6955	72.5499	13,000.00
29/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1798	2	1798	2	0.00
29/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1768	2	1768	2	0.00
29/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1783	2	1783	2	0.00
29/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9107	9	9107	9	0.00
29/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9208	9	9208	9	0.00
29/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9158	9	9158	9	0.00
29/06/2023	R248 On 01-August-24			Bond Future	12.80	74.1854	12.8035	74.1854	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
29/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3692	4	3692	4	0.00
29/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3644	4	3644	4	0.00
29/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3668	4	3668	4	0.00
29/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6441	6	6441	6	0.00
29/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6475	6	6475	6	0.00
29/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6407	6	6407	6	0.00