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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
19/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	2025 On 03-August-23			Bond Future	171.90	171.8729	171.9015	171.8729	6,305.00
19/06/2023	2025 On 02-November-23			Bond Future	175.76	175.7263	175.7552	175.7263	0.00
19/06/2023	2025 On 01-February-24			Bond Future	178.01	177.9820	178.0116	177.9820	0.00
19/06/2023	2025 On 02-May-24			Bond Future	182.18	182.1468	182.1771	182.1468	0.00
19/06/2023	2025 On 01-August-24			Bond Future	184.44	184.4111	184.4430	184.4111	0.00
19/06/2023	2029 On 03-August-23			Bond Future	124.98	125.1208	124.9818	125.1208	2,275.00
19/06/2023	2029 On 02-November-23			Bond Future	126.45	126.5907	126.4483	126.5907	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
19/06/2023	2029 On 01-February-24			Bond Future	129.37	129.5150	129.3692	129.5150	0.00
19/06/2023	2029 On 02-May-24			Bond Future	131.02	131.1683	131.0192	131.1683	0.00
19/06/2023	2029 On 01-August-24			Bond Future	133.98	134.1348	133.9828	134.1348	0.00
19/06/2023	2030 On 03-August-23			Bond Future	10.82	87.4171	10.8159	87.4171	96,912.00
19/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2789	3	2789	3	0.00
19/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7118	7	7118	7	0.00
19/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	480	1	480	1	1,012.00
19/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	903	1	903	1	350.00
19/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2725	3	2725	3	0.00
19/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8207	8	8207	8	0.00
19/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2757	3	2757	3	0.00
19/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	545	1	545	1	0.00
19/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	35	0	35	0	350.00
19/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	563	1	563	1	0.00
19/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1602	2	1602	2	0.00
19/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	66	0	66	0	1,012.00
19/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2245	2	2245	2	0.00
19/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	554	1	554	1	0.00
19/06/2023	2030 On 02-November-23			Bond Future	10.91	89.3560	10.9060	89.3560	312.00
19/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	5937	6	5937	6	0.00
19/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2655	3	2655	3	500.00
19/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3830	4	3830	4	0.00
19/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	1987	2	1987	2	0.00
19/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	641	1	641	1	500.00
19/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1602	2	1602	2	500.00
19/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3445	4	3445	4	0.00
19/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	1946	2	1946	2	0.00
19/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	1967	2	1967	2	0.00
19/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	818	1	818	1	800.00
19/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1224	1	1224	1	500.00
19/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	419	0	419	0	800.00
19/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6076	6	6076	6	0.00
19/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4305	4	4305	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
19/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2358	2	2358	2	0.00
19/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2379	2	2379	2	0.00
19/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1345	1	1345	1	500.00
19/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	601	1	601	1	500.00
19/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2776	3	2776	3	0.00
19/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4903	5	4903	5	0.00
19/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2338	2	2338	2	0.00
19/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3356	3	3356	3	0.00
19/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1179	1	1179	1	800.00
19/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1789	2	1789	2	0.00
19/06/2023	2030 On 01-February-24			Bond Future	10.99	87.3935	10.9905	87.3935	0.00
19/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4762	5	4762	5	0.00
19/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5433	6	5433	6	0.00
19/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4464	5	4464	5	0.00
19/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3344	3	3344	3	0.00
19/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3440	4	3440	4	0.00
19/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3464	4	3464	4	0.00
19/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1545	2	1545	2	500.00
19/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1126	1	1126	1	400.00
19/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	697	1	697	1	400.00
19/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	945	1	945	1	500.00
19/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3489	4	3489	4	0.00
19/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4735	5	4735	5	0.00
19/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1235	1	1235	1	200.00
19/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2642	3	2642	3	0.00
19/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	981	1	981	1	1,360.00
19/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1046	1	1046	1	500.00
19/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5066	5	5066	5	0.00
19/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6534	6	6534	6	0.00
19/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5426	5	5426	5	0.00
19/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5294	5	5294	5	0.00
19/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4590	5	4590	5	0.00
19/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1425	1	1425	1	500.00

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19/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	2008	2	2008	2	0.00
19/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1415	1	1415	1	500.00
19/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1190	1	1190	1	400.00
19/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4855	5	4855	5	0.00
19/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3955	4	3955	4	0.00
19/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2605	3	2605	3	700.00
19/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	2022	2	2022	2	0.00
19/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	2036	2	2036	2	0.00
19/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2095	2	2095	2	1,360.00
19/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1531	2	1531	2	200.00
19/06/2023	2030 On 02-May-24			Bond Future	11.08	89.4191	11.0801	89.4191	0.00
19/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8292	8	8292	8	0.00
19/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	2983	3	2983	3	500.00
19/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	4939	5	4939	5	0.00
19/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1353	1	1353	1	1,000.00
19/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1000	1	1000	1	0.00
19/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6122	6	6122	6	0.00
19/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2027	2	2027	2	500.00
19/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2384	2	2384	2	1,080.00
19/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	983	1	983	1	0.00
19/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	859	1	859	1	1,000.00
19/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	992	1	992	1	0.00
19/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5977	6	5977	6	0.00
19/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6503	6	6503	6	0.00
19/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	6009	6	6009	6	0.00
19/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3384	3	3384	3	0.00
19/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3808	4	3808	4	0.00
19/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1327	1	1327	1	1,080.00
19/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2831	3	2831	3	0.00
19/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5944	6	5944	6	0.00
19/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4959	5	4959	5	0.00
19/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1730	2	1730	2	1,000.00
19/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	812	1	812	1	500.00

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19/06/2023	2030 On 01-August-24			Bond Future	11.20	87.4141	11.1988	87.4141	0.00
19/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1741	2	1741	2	0.00
19/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1713	2	1713	2	0.00
19/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1727	2	1727	2	0.00
19/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4811	5	4811	5	0.00
19/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4836	5	4836	5	0.00
19/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4787	5	4787	5	0.00
19/06/2023	2032 On 03-August-23			Bond Future	11.39	86.0758	11.3868	86.0758	117,576.00
19/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1609	2	1609	2	0.00
19/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3423	4	3423	4	5,000.00
19/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2576	3	2576	3	0.00
19/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2542	3	2542	3	0.00
19/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1753	2	1753	2	11,000.00
19/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
19/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	20	0	20	0	7,500.00
19/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3571	4	3571	4	3,000.00
19/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2610	3	2610	3	0.00
19/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1902	2	1902	2	0.00
19/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3061	3	3061	3	5,000.00
19/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	652	1	652	1	0.00
19/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1125	1	1125	1	7,500.00
19/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	802	1	802	1	0.00
19/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	520	1	520	1	3,000.00
19/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5444	5	5444	5	0.00
19/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9166	9	9166	9	0.00
19/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1214	1	1214	1	11,000.00
19/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	827	1	827	1	0.00
19/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	815	1	815	1	0.00
19/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	555	1	555	1	0.00
19/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1307	1	1307	1	7,500.00
19/06/2023	2032 On 02-November-23			Bond Future	11.49	83.8216	11.4898	83.8216	65,800.00
19/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3311	3	3311	3	0.00
19/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4778	5	4778	5	0.00

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19/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	1936	2	1936	2	0.00
19/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1651	2	1651	2	500.00
19/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1915	2	1915	2	0.00
19/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2044	2	2044	2	0.00
19/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3658	4	3658	4	0.00
19/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	1957	2	1957	2	0.00
19/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1028	1	1028	1	500.00
19/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	871	1	871	1	500.00
19/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5227	5	5227	5	0.00
19/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3551	3	3551	3	0.00
19/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3137	3	3137	3	0.00
19/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1767	2	1767	2	0.00
19/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	3034	3	3034	3	500.00
19/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4786	5	4786	5	0.00
19/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3190	3	3190	3	0.00
19/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3164	3	3164	3	0.00
19/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1274	1	1274	1	500.00
19/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1967	2	1967	2	500.00
19/06/2023	2032 On 01-February-24			Bond Future	11.59	85.7389	11.5862	85.7389	0.00
19/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6136	6	6136	6	0.00
19/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3854	4	3854	4	0.00
19/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1510	2	1510	2	1,200.00
19/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5759	6	5759	6	0.00
19/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6488	7	6488	7	0.00
19/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	693	1	693	1	1,200.00
19/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3800	4	3800	4	0.00
19/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3827	4	3827	4	0.00
19/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1540	2	1540	2	200.00
19/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2076	2	2076	2	500.00
19/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3587	4	3587	4	0.00
19/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1263	1	1263	1	500.00
19/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2841	3	2841	3	200.00
19/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4389	4	4389	4	0.00

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19/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2675	3	2675	3	0.00
19/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2693	3	2693	3	0.00
19/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8340	8	8340	8	0.00
19/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1461	1	1461	1	500.00
19/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5408	5	5408	5	0.00
19/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2657	3	2657	3	0.00
19/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5342	5	5342	5	0.00
19/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5994	6	5994	6	0.00
19/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1575	2	1575	2	1,200.00
19/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1710	2	1710	2	200.00
19/06/2023	2032 On 02-May-24			Bond Future	11.68	83.5623	11.6839	83.5623	0.00
19/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8258	8	8258	8	0.00
19/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2094	2	2094	2	500.00
19/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2611	3	2611	3	1,550.00
19/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1252	1	1252	1	0.00
19/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1305	1	1305	1	500.00
19/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1239	1	1239	1	0.00
19/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6823	7	6823	7	0.00
19/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7710	8	7710	8	0.00
19/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1700	2	1700	2	1,000.00
19/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1265	1	1265	1	0.00
19/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1387	1	1387	1	1,550.00
19/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1043	1	1043	1	1,000.00
19/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7254	7	7254	7	0.00
19/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6187	6	6187	6	0.00
19/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6500	6	6500	6	0.00
19/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5496	5	5496	5	0.00
19/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1354	1	1354	1	500.00
19/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6571	6	6571	6	0.00
19/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6395	6	6395	6	0.00
19/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6535	6	6535	6	0.00
19/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4123	4	4123	4	0.00
19/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4808	5	4808	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
19/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1222	1	1222	1	1,550.00
19/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1607	2	1607	2	1,000.00
19/06/2023	2032 On 01-August-24			Bond Future	11.80	85.4304	11.8033	85.4304	0.00
19/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2140	2	2140	2	0.00
19/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2157	2	2157	2	0.00
19/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2175	2	2175	2	0.00
19/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5092	5	5092	5	0.00
19/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5120	5	5120	5	0.00
19/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5149	5	5149	5	0.00
19/06/2023	2033 On 03-August-23			Bond Future	118.47	118.2092	118.4700	118.2092	7,227.00
19/06/2023	2033 On 02-November-23			Bond Future	119.70	119.4316	119.6981	119.4316	0.00
19/06/2023	2033 On 01-February-24			Bond Future	122.46	122.1906	122.4631	122.1906	0.00
19/06/2023	2033 On 02-May-24			Bond Future	123.86	123.5776	123.8566	123.5776	0.00
19/06/2023	2033 On 01-August-24			Bond Future	126.66	126.3725	126.6582	126.3725	0.00
19/06/2023	2037 On 03-August-23			Bond Future	12.20	76.1895	12.2037	76.1895	131,988.00
19/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	2	0	2	0	1,800.00
19/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1419	2	1419	2	0.00
19/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	53	0	53	0	1,800.00
19/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1367	2	1367	2	0.00
19/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1393	2	1393	2	0.00
19/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1788	2	1788	2	0.00
19/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1816	2	1816	2	0.00
19/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6894	7	6894	7	0.00
19/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1760	2	1760	2	0.00
19/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11242	11	11242	11	0.00
19/06/2023	2037 On 02-November-23			Bond Future	12.31	77.8794	12.3123	77.8794	481.00
19/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1165	1	1165	1	0.00
19/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2098	2	2098	2	750.00
19/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1149	1	1149	1	0.00
19/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3478	4	3478	4	750.00
19/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8361	9	8361	9	0.00
19/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1182	1	1182	1	0.00
19/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5312	5	5312	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
19/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5272	5	5272	5	0.00
19/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	709	1	709	1	750.00
19/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2399	2	2399	2	0.00
19/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3656	4	3656	4	0.00
19/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5232	5	5232	5	0.00
19/06/2023	2037 On 01-February-24			Bond Future	12.42	75.4041	12.4187	75.4041	0.00
19/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8594	9	8594	9	0.00
19/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3356	3	3356	3	0.00
19/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3383	4	3383	4	0.00
19/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2793	3	2793	3	2,500.00
19/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5187	5	5187	5	0.00
19/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3410	4	3410	4	0.00
19/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3870	4	3870	4	0.00
19/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4519	4	4519	4	0.00
19/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2613	3	2613	3	2,500.00
19/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1351	1	1351	1	2,500.00
19/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3895	4	3895	4	0.00
19/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3921	4	3921	4	0.00
19/06/2023	2037 On 02-May-24			Bond Future	12.53	77.1518	12.5275	77.1518	0.00
19/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1563	2	1563	2	0.00
19/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1577	2	1577	2	0.00
19/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1591	2	1591	2	0.00
19/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7463	7	7463	7	0.00
19/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7420	7	7420	7	0.00
19/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7378	7	7378	7	0.00
19/06/2023	2037 On 01-August-24			Bond Future	12.66	74.6212	12.6565	74.6212	0.00
19/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2855	3	2855	3	0.00
19/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2833	3	2833	3	0.00
19/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2811	3	2811	3	0.00
19/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5720	6	5720	6	0.00
19/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5689	6	5689	6	0.00
19/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5658	6	5658	6	0.00
19/06/2023	2038 On 03-August-23			Bond Future	128.54	128.7750	128.5369	128.7750	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
19/06/2023	2038 On 02-November-23			Bond Future	131.42	131.6622	131.4184	131.6622	1,706.00
19/06/2023	2038 On 01-February-24			Bond Future	132.43	132.6747	132.4252	132.6747	0.00
19/06/2023	2038 On 02-May-24			Bond Future	135.52	135.7792	135.5240	135.7792	0.00
19/06/2023	2038 On 01-August-24			Bond Future	136.50	136.7620	136.5018	136.7620	0.00
19/06/2023	2040 On 03-August-23			Bond Future	12.38	76.8897	12.3839	76.8897	133,091.00
19/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1263	1	1263	1	0.00
19/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1288	1	1288	1	0.00
19/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1313	1	1313	1	0.00
19/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2190	2	2190	2	0.00
19/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2254	2	2254	2	0.00
19/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2222	2	2222	2	0.00
19/06/2023	2040 On 02-November-23			Bond Future	12.49	78.5952	12.4933	78.5952	226.00
19/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1346	1	1346	1	128.00
19/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1006	1	1006	1	0.00
19/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3365	4	3365	4	128.00
19/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7096	7	7096	7	0.00
19/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	975	1	975	1	0.00
19/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	991	1	991	1	0.00
19/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6239	6	6239	6	0.00
19/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6332	6	6332	6	0.00
19/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1120	1	1120	1	128.00
19/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2775	3	2775	3	0.00
19/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5360	5	5360	5	0.00
19/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6286	6	6286	6	0.00
19/06/2023	2040 On 01-February-24			Bond Future	12.60	75.8859	12.6006	75.8859	28.00
19/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3176	3	3176	3	0.00
19/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3123	3	3123	3	0.00
19/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3149	3	3149	3	0.00
19/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4597	4	4597	4	0.00
19/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4627	5	4627	5	0.00
19/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4568	4	4568	4	0.00
19/06/2023	2040 On 02-May-24			Bond Future	12.71	77.6447	12.7098	77.6447	0.00
19/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1737	2	1737	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
19/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1703	2	1703	2	0.00
19/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1720	2	1720	2	0.00
19/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7995	8	7995	8	0.00
19/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8083	8	8083	8	0.00
19/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8039	8	8039	8	0.00
19/06/2023	2040 On 01-August-24			Bond Future	12.84	74.8746	12.8384	74.8746	0.00
19/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3143	3	3143	3	0.00
19/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3167	3	3167	3	0.00
19/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3191	3	3191	3	0.00
19/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5907	6	5907	6	0.00
19/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5939	6	5939	6	0.00
19/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5971	6	5971	6	0.00
19/06/2023	2044 On 03-August-23			Bond Future	12.42	73.3578	12.4163	73.3578	81,042.00
19/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	396	0	396	0	4,553.00
19/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2028	2	2028	2	0.00
19/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1118	1	1118	1	0.00
19/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	767	1	767	1	0.00
19/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1095	1	1095	1	0.00
19/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1072	1	1072	1	0.00
19/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2611	3	2611	3	0.00
19/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2575	3	2575	3	0.00
19/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3196	3	3196	3	4,754.00
19/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2539	2	2539	2	0.00
19/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1555	2	1555	2	9,106.00
19/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4351	4	4351	4	3,076.00
19/06/2023	2044 On 02-November-23			Bond Future	12.52	74.9849	12.5209	74.9849	0.00
19/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	918	1	918	1	0.00
19/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	932	1	932	1	0.00
19/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	947	1	947	1	0.00
19/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6616	6	6616	6	0.00
19/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6665	7	6665	7	0.00
19/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6714	7	6714	7	0.00
19/06/2023	2044 On 01-February-24			Bond Future	12.62	72.3184	12.6234	72.3184	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
19/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2975	3	2975	3	0.00
19/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3001	3	3001	3	0.00
19/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3027	3	3027	3	0.00
19/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4906	5	4906	5	0.00
19/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4938	5	4938	5	0.00
19/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4969	5	4969	5	0.00
19/06/2023	2044 On 02-May-24			Bond Future	12.73	73.9944	12.7274	73.9944	0.00
19/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1920	2	1920	2	0.00
19/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1937	2	1937	2	0.00
19/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1953	2	1953	2	0.00
19/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8116	8	8116	8	0.00
19/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8162	8	8162	8	0.00
19/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8208	8	8208	8	0.00
19/06/2023	2044 On 01-August-24			Bond Future	12.85	71.2677	12.8494	71.2677	0.00
19/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3401	4	3401	4	0.00
19/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3353	3	3353	3	0.00
19/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3377	3	3377	3	0.00
19/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6478	6	6478	6	0.00
19/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6511	6	6511	6	0.00
19/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6444	6	6444	6	0.00
19/06/2023	2046 On 03-August-23			Bond Future	113.43	113.3721	113.4295	113.3721	12,882.00
19/06/2023	2046 On 02-November-23			Bond Future	113.87	113.8157	113.8741	113.8157	4,626.00
19/06/2023	2046 On 01-February-24			Bond Future	116.50	116.4449	116.5047	116.4449	0.00
19/06/2023	2046 On 02-May-24			Bond Future	117.07	117.0054	117.0669	117.0054	0.00
19/06/2023	2046 On 01-August-24			Bond Future	119.71	119.6504	119.7137	119.6504	0.00
19/06/2023	2050 On 03-August-23			Bond Future	112.87	113.9018	112.8706	113.9018	10,740.00
19/06/2023	2050 On 02-November-23			Bond Future	115.40	116.4553	115.4007	116.4553	3,364.00
19/06/2023	2050 On 01-February-24			Bond Future	115.81	116.8876	115.8085	116.8876	0.00
19/06/2023	2050 On 02-May-24			Bond Future	118.52	119.6228	118.5185	119.6228	0.00
19/06/2023	2050 On 01-August-24			Bond Future	118.87	120.0019	118.8736	120.0019	0.00
19/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	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
19/06/2023	AL37 On 03-August-23			Index Future	872.71	873.6890	872.7060	873.6890	0.00
19/06/2023	AL37 On 02-November-23			Index Future	892.05	893.0650	892.0530	893.0650	0.00
19/06/2023	AL37 On 01-February-24			Index Future	912.45	913.4880	912.4480	913.4880	0.00
19/06/2023	AL37 On 02-May-24			Index Future	933.60	934.6620	933.5980	934.6620	0.00
19/06/2023	AL37 On 01-August-24			Index Future	954.53	955.6110	954.5340	955.6110	0.00
19/06/2023	AL7T On 03-August-23			Index Future	996.51	998.1150	996.5090	998.1150	0.00
19/06/2023	AL7T On 02-November-23			Index Future	1018.60	1020.2510	1018.6000	1020.2510	0.00
19/06/2023	AL7T On 01-February-24			Index Future	1041.89	1043.5830	1041.8890	1043.5830	0.00
19/06/2023	AL7T On 02-May-24			Index Future	1066.04	1067.7720	1066.0390	1067.7720	0.00
19/06/2023	AL7T On 01-August-24			Index Future	1089.95	1091.7050	1089.9450	1091.7050	0.00
19/06/2023	ALBI On 03-August-23			Index Future	873.48	875.0710	873.4810	875.0710	106.00
19/06/2023	ALBI On 02-November-23			Index Future	892.85	894.4790	892.8450	894.4790	0.00
19/06/2023	ALBI On 01-February-24			Index Future	913.26	914.9340	913.2590	914.9340	0.00
19/06/2023	ALBI On 02-May-24			Index Future	934.43	936.1410	934.4270	936.1410	0.00
19/06/2023	ALBI On 01-August-24			Index Future	955.38	957.1230	955.3820	957.1230	0.00
19/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	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
19/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2023	ES33 On 03-August-23			Bond Future	12.73	73.8272	12.7309	73.8272	350.00
19/06/2023	ES33 On 02-November-23			Bond Future	12.87	71.6836	12.8748	71.6836	0.00
19/06/2023	ES33 On 01-February-24			Bond Future	13.02	73.3399	13.0185	73.3399	0.00
19/06/2023	ES33 On 02-May-24			Bond Future	13.16	71.2547	13.1615	71.2547	0.00
19/06/2023	ES33 On 01-August-24			Bond Future	13.33	72.8628	13.3254	72.8628	0.00
19/06/2023	ES42 On 03-August-23			Bond Future	13.12	70.6764	13.1161	70.6764	4,000.00
19/06/2023	ES42 On 02-November-23			Bond Future	13.25	67.9974	13.2511	67.9974	0.00
19/06/2023	ES42 On 01-February-24			Bond Future	13.38	69.5687	13.3791	69.5687	0.00
19/06/2023	ES42 On 02-May-24			Bond Future	13.51	66.9334	13.5115	66.9334	0.00
19/06/2023	ES42 On 01-August-24			Bond Future	13.66	68.4420	13.6586	68.4420	0.00
19/06/2023	GOVI On 03-August-23			GOVI	860.90	862.4710	860.9030	862.4710	835.00
19/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	236730	25	236730	25	0.00
19/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	236930	25	236930	25	0.00
19/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	236830	25	236830	25	0.00
19/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23			GOVI	879.99	881.5990	879.9890	881.5990	0.00
19/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	58210	4	58210	4	0.00
19/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	58310	4	58310	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
19/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	58110	4	58110	4	0.00
19/06/2023	GOVI On 01-February-24			GOVI	900.11	901.7590	900.1080	901.7590	0.00
19/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	201280	22	201280	22	0.00
19/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	201180	22	201180	22	0.00
19/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	201080	22	201080	22	0.00
19/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24			GOVI	920.97	922.6610	920.9720	922.6610	0.00
19/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	299980	28	299980	28	0.00
19/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	300080	28	300080	28	0.00
19/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	300180	28	300180	28	0.00
19/06/2023	GOVI On 01-August-24			GOVI	941.63	943.3410	941.6250	943.3410	0.00
19/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
19/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	17650	0	17650	0	0.00
19/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	17550	0	17550	0	0.00
19/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	17450	0	17450	0	0.00
19/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2023	IGOV On 03-August-23			Index Future	329.24	329.4640	329.2400	329.4640	639.00
19/06/2023	IGOV On 02-November-23			Index Future	336.62	336.8510	336.6200	336.8510	16.00
19/06/2023	IGOV On 01-February-24			Index Future	344.39	344.6320	344.3940	344.6320	0.00
19/06/2023	IGOV On 02-May-24			Index Future	352.45	352.6970	352.4530	352.6970	0.00
19/06/2023	IGOV On 01-August-24			Index Future	360.43	360.6770	360.4320	360.6770	0.00
19/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.50	91.5000	8.5000	91.5000	0.00
19/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4800	8.5100	91.4800	0.00
19/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.2900	8.6800	91.2900	0.00
19/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.72	91.2600	8.7200	91.2600	0.00
19/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.79	91.1850	8.7900	91.1850	0.00
19/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.82	91.1700	8.8150	91.1700	0.00
19/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.85	91.1300	8.8500	91.1300	0.00
19/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.85	91.1250	8.8500	91.1250	0.00
19/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.77	91.2200	8.7700	91.2200	0.00
19/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.67	91.3250	8.6700	91.3250	0.00
19/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.52	91.4700	8.5200	91.4700	0.00
19/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.44	91.5150	8.4400	91.5150	0.00
19/06/2023	R035 On 03-August-23			Bond Future	11.91	85.2361	11.9142	85.2361	60,823.00
19/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1188	1	1188	1	0.00
19/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1804	2	1804	2	0.00
19/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1834	2	1834	2	0.00
19/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1864	2	1864	2	0.00
19/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3635	4	3635	4	5,000.00
19/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1407	1	1407	1	0.00
19/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1430	1	1430	1	0.00
19/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	588	1	588	1	0.00
19/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1453	1	1453	1	0.00
19/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2073	2	2073	2	4,870.00

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19/06/2023	R035 On 02-November-23			Bond Future	12.03	82.6156	12.0261	82.6156	109,761.00
19/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1405	2	1405	2	0.00
19/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2070	2	2070	2	750.00
19/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3451	4	3451	4	750.00
19/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	408	0	408	0	400.00
19/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5518	6	5518	6	0.00
19/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8330	9	8330	9	0.00
19/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	899	1	899	1	400.00
19/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1368	1	1368	1	0.00
19/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1386	1	1386	1	0.00
19/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4657	5	4657	5	0.00
19/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4694	5	4694	5	0.00
19/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	681	1	681	1	750.00
19/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1353	1	1353	1	400.00
19/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8287	8	8287	8	0.00
19/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2340	2	2340	2	0.00
19/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5858	6	5858	6	0.00
19/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3591	4	3591	4	0.00
19/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4620	5	4620	5	0.00
19/06/2023	R035 On 01-February-24			Bond Future	12.14	84.5051	12.1363	84.5051	0.00
19/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3773	4	3773	4	0.00
19/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1368	1	1368	1	400.00
19/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3716	4	3716	4	0.00
19/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7911	8	7911	8	0.00
19/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	777	1	777	1	400.00
19/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3744	4	3744	4	0.00
19/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3468	3	3468	3	0.00
19/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9151	9	9151	9	0.00
19/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6851	7	6851	7	0.00
19/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3491	3	3491	3	0.00
19/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1482	1	1482	1	400.00
19/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3445	3	3445	3	0.00
19/06/2023	R035 On 02-May-24			Bond Future	12.24	81.9483	12.2381	81.9483	0.00

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19/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1625	2	1625	2	0.00
19/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1611	2	1611	2	0.00
19/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1597	2	1597	2	0.00
19/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7159	7	7159	7	0.00
19/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7117	7	7117	7	0.00
19/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7076	7	7076	7	0.00
19/06/2023	R035 On 01-August-24			Bond Future	12.36	83.7807	12.3573	83.7807	0.00
19/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2739	3	2739	3	0.00
19/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2761	3	2761	3	0.00
19/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2782	3	2782	3	0.00
19/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5627	6	5627	6	0.00
19/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5596	5	5596	5	0.00
19/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5566	5	5566	5	0.00
19/06/2023	R053 On 03-August-23			Bond Future	12.39	98.3657	12.3879	98.3657	0.00
19/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3692	4	3692	4	0.00
19/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3740	4	3740	4	0.00
19/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3788	4	3788	4	0.00
19/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1384	1	1384	1	0.00
19/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1407	1	1407	1	0.00
19/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1430	1	1430	1	0.00
19/06/2023	R053 On 02-November-23			Bond Future	12.49	94.6809	12.4942	94.6809	1,349.00
19/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5479	6	5479	6	0.00
19/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5392	6	5392	6	0.00
19/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5435	6	5435	6	0.00
19/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3114	3	3114	3	0.00
19/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3140	3	3140	3	0.00
19/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3088	3	3088	3	0.00
19/06/2023	R053 On 01-February-24			Bond Future	12.59	96.8467	12.5949	96.8467	0.00
19/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6619	7	6619	7	0.00
19/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6535	7	6535	7	0.00
19/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6577	7	6577	7	0.00
19/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4200	4	4200	4	0.00
19/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4253	4	4253	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
19/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4227	4	4227	4	0.00
19/06/2023	R053 On 02-May-24			Bond Future	12.70	93.2241	12.6962	93.2241	0.00
19/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7261	7	7261	7	0.00
19/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7301	8	7301	8	0.00
19/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7342	8	7342	8	0.00
19/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5022	5	5022	5	0.00
19/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4995	5	4995	5	0.00
19/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4968	5	4968	5	0.00
19/06/2023	R053 On 01-August-24			Bond Future	12.81	95.3068	12.8120	95.3068	0.00
19/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7757	8	7757	8	0.00
19/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7678	8	7678	8	0.00
19/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7718	8	7718	8	0.00
19/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5489	5	5489	5	0.00
19/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5516	5	5516	5	0.00
19/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5462	5	5462	5	0.00
19/06/2023	R186 On 03-August-23			Bond Future	9.52	104.2310	9.5233	104.2310	73,345.00
19/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1136	1	1136	1	0.00
19/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1174	1	1174	1	0.00
19/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1155	1	1155	1	0.00
19/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	534	1	534	1	0.00
19/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	543	1	543	1	0.00
19/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	525	1	525	1	0.00
19/06/2023	R186 On 02-November-23			Bond Future	9.57	106.5424	9.5709	106.5424	14,754.00
19/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2788	3	2788	3	0.00
19/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1048	1	1048	1	0.00
19/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1035	1	1035	1	0.00
19/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	775	1	775	1	1,715.00
19/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1060	1	1060	1	0.00
19/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1521	1	1521	1	0.00
19/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1550	2	1550	2	0.00
19/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1535	1	1535	1	0.00
19/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	538	1	538	1	1,715.00
19/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1914	2	1914	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
19/06/2023	R186 On 01-February-24			Bond Future	9.60	103.6672	9.5979	103.6672	0.00
19/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1457	2	1457	2	0.00
19/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1443	2	1443	2	0.00
19/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1430	2	1430	2	0.00
19/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1651	2	1651	2	0.00
19/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1675	2	1675	2	0.00
19/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1663	2	1663	2	0.00
19/06/2023	R186 On 02-May-24			Bond Future	9.62	106.0700	9.6161	106.0700	0.00
19/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	336	0	336	0	0.00
19/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	1864	2	1864	2	2,030.00
19/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	332	0	332	0	0.00
19/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	2887	3	2887	3	0.00
19/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	340	0	340	0	0.00
19/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	4124	4	4124	4	0.00
19/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1602	2	1602	2	0.00
19/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1103	1	1103	1	2,030.00
19/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	4164	4	4164	4	0.00
19/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	4144	4	4144	4	0.00
19/06/2023	R186 On 01-August-24			Bond Future	9.68	103.1325	9.6782	103.1325	0.00
19/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	780	1	780	1	0.00
19/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	764	1	764	1	0.00
19/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	772	1	772	1	0.00
19/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2863	3	2863	3	0.00
19/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2891	3	2891	3	0.00
19/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2877	3	2877	3	0.00
19/06/2023	R197 On 03-August-23			Bond Future	338.05	337.8993	338.0526	337.8993	44.00
19/06/2023	R197 On 02-November-23			Bond Future	345.63	345.4747	345.6307	345.4747	0.00
19/06/2023	R202 On 03-August-23			Bond Future	251.22	250.6651	251.2202	250.6651	5,336.00
19/06/2023	R202 On 02-November-23			Bond Future	256.85	256.2849	256.8517	256.2849	0.00
19/06/2023	R202 On 01-February-24			Bond Future	257.80	257.2170	257.7968	257.2170	0.00
19/06/2023	R202 On 02-May-24			Bond Future	263.83	263.2357	263.8294	263.2357	0.00
19/06/2023	R202 On 01-August-24			Bond Future	264.65	264.0463	264.6549	264.0463	0.00
19/06/2023	R209 On 03-August-23			Bond Future	11.96	65.6149	11.9590	65.6149	11,551.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	42	0	42	0	7,000.00
19/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1353	1	1353	1	0.00
19/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	250	0	250	0	7,000.00
19/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
19/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	35	0	35	0	1,800.00
19/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1305	1	1305	1	0.00
19/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1329	1	1329	1	0.00
19/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1477	2	1477	2	0.00
19/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1286	1	1286	1	1,750.00
19/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3691	4	3691	4	0.00
19/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1395	1	1395	1	0.00
19/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10171	10	10171	10	0.00
19/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1441	1	1441	1	0.00
19/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1418	1	1418	1	0.00
19/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6069	6	6069	6	0.00
19/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6327	6	6327	6	0.00
19/06/2023	R209 On 02-November-23			Bond Future	12.06	63.9162	12.0577	63.9162	0.00
19/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1056	1	1056	1	0.00
19/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1027	1	1027	1	0.00
19/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1042	1	1042	1	0.00
19/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4477	4	4477	4	0.00
19/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4512	4	4512	4	0.00
19/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4442	4	4442	4	0.00
19/06/2023	R209 On 01-February-24			Bond Future	12.15	65.3782	12.1506	65.3782	0.00
19/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3104	3	3104	3	0.00
19/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3080	3	3080	3	0.00
19/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3129	3	3129	3	0.00
19/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3177	3	3177	3	0.00
19/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3198	3	3198	3	0.00
19/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3220	3	3220	3	0.00
19/06/2023	R209 On 02-May-24			Bond Future	12.24	63.7390	12.2440	63.7390	0.00
19/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1387	1	1387	1	0.00
19/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1374	1	1374	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
19/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1362	1	1362	1	0.00
19/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6452	6	6452	6	0.00
19/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6415	6	6415	6	0.00
19/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6377	6	6377	6	0.00
19/06/2023	R209 On 01-August-24			Bond Future	12.35	65.1640	12.3530	65.1640	0.00
19/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2418	3	2418	3	0.00
19/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2399	2	2399	2	0.00
19/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2437	3	2437	3	0.00
19/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4952	5	4952	5	0.00
19/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4979	5	4979	5	0.00
19/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5006	5	5006	5	0.00
19/06/2023	R210 On 03-August-23			Bond Future	229.91	229.8000	229.9109	229.8000	421.00
19/06/2023	R210 On 02-November-23			Bond Future	231.88	231.7711	231.8842	231.7711	0.00
19/06/2023	R210 On 01-February-24			Bond Future	237.24	237.1254	237.2408	237.1254	0.00
19/06/2023	R210 On 02-May-24			Bond Future	239.51	239.3932	239.5117	239.3932	0.00
19/06/2023	R210 On 01-August-24			Bond Future	244.93	244.8062	244.9283	244.8062	0.00
19/06/2023	R213 On 03-August-23			Bond Future	11.19	82.1741	11.1892	82.1741	24,057.00
19/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2499	3	2499	3	0.00
19/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2530	3	2530	3	0.00
19/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2561	3	2561	3	0.00
19/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	698	1	698	1	0.00
19/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	688	1	688	1	0.00
19/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	709	1	709	1	0.00
19/06/2023	R213 On 02-November-23			Bond Future	11.29	80.4386	11.2918	80.4386	5,248.00
19/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2594	3	2594	3	750.00
19/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6262	6	6262	6	0.00
19/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1887	2	1887	2	0.00
19/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1866	2	1866	2	0.00
19/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	1907	2	1907	2	0.00
19/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1545	2	1545	2	750.00
19/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3044	3	3044	3	0.00
19/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2592	3	2592	3	0.00
19/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2636	3	2636	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
19/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2614	3	2614	3	0.00
19/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	604	1	604	1	750.00
19/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1973	2	1973	2	0.00
19/06/2023	R213 On 01-February-24			Bond Future	11.39	82.2783	11.3917	82.2783	0.00
19/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3559	4	3559	4	0.00
19/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3509	4	3509	4	0.00
19/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3534	4	3534	4	0.00
19/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2241	2	2241	2	0.00
19/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2256	2	2256	2	0.00
19/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2225	2	2225	2	0.00
19/06/2023	R213 On 02-May-24			Bond Future	11.48	80.6238	11.4828	80.6238	0.00
19/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1085	1	1085	1	0.00
19/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1095	1	1095	1	0.00
19/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1104	1	1104	1	0.00
19/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	6025	6	6025	6	0.00
19/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	6058	6	6058	6	0.00
19/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	6092	6	6092	6	0.00
19/06/2023	R213 On 01-August-24			Bond Future	11.60	82.4276	11.5953	82.4276	0.00
19/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	1921	2	1921	2	0.00
19/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1891	2	1891	2	0.00
19/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	1906	2	1906	2	0.00
19/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4797	5	4797	5	0.00
19/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4823	5	4823	5	0.00
19/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4772	5	4772	5	0.00
19/06/2023	R214 On 03-August-23			Bond Future	12.25	61.9070	12.2485	61.9070	20,438.00
19/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1218	1	1218	1	0.00
19/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1173	1	1173	1	0.00
19/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1195	1	1195	1	0.00
19/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1667	2	1667	2	0.00
19/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1693	2	1693	2	0.00
19/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1642	2	1642	2	0.00
19/06/2023	R214 On 02-November-23			Bond Future	12.35	59.9762	12.3492	59.9762	12.00
19/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	843	1	843	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
19/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	869	1	869	1	0.00
19/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	856	1	856	1	0.00
19/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5279	5	5279	5	0.00
19/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5318	5	5318	5	0.00
19/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5239	5	5239	5	0.00
19/06/2023	R214 On 01-February-24			Bond Future	12.45	61.3480	12.4480	61.3480	0.00
19/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2497	3	2497	3	0.00
19/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2519	3	2519	3	0.00
19/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2541	3	2541	3	0.00
19/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3901	4	3901	4	0.00
19/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3927	4	3927	4	0.00
19/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3953	4	3953	4	0.00
19/06/2023	R214 On 02-May-24			Bond Future	12.54	59.4628	12.5388	59.4628	0.00
19/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1505	2	1505	2	0.00
19/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1479	2	1479	2	0.00
19/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1492	2	1492	2	0.00
19/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6735	7	6735	7	0.00
19/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6775	7	6775	7	0.00
19/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6696	7	6696	7	0.00
19/06/2023	R214 On 01-August-24			Bond Future	12.64	60.7924	12.6429	60.7924	0.00
19/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2786	3	2786	3	0.00
19/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2807	3	2807	3	0.00
19/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2828	3	2828	3	0.00
19/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4984	5	4984	5	0.00
19/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5011	5	5011	5	0.00
19/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5038	5	5038	5	0.00
19/06/2023	R248 On 03-August-23			Bond Future	12.35	76.4540	12.3458	76.4540	239,937.00
19/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1110	1	1110	1	0.00
19/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1134	1	1134	1	0.00
19/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5088	5	5088	5	0.00
19/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1662	2	1662	2	1,100.00
19/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	558	1	558	1	1,100.00
19/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1157	1	1157	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
19/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2547	2	2547	2	0.00
19/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3848	4	3848	4	0.00
19/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1928	2	1928	2	0.00
19/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	424	0	424	0	1,100.00
19/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2583	3	2583	3	0.00
19/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2620	3	2620	3	0.00
19/06/2023	R248 On 02-November-23			Bond Future	12.45	73.7023	12.4506	73.7023	11,069.00
19/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1490	2	1490	2	220.00
19/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	947	1	947	1	0.00
19/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3301	3	3301	3	220.00
19/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7245	7	7245	7	0.00
19/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	921	1	921	1	0.00
19/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	934	1	934	1	0.00
19/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6826	7	6826	7	0.00
19/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1182	1	1182	1	220.00
19/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5381	5	5381	5	0.00
19/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3021	3	3021	3	0.00
19/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6930	7	6930	7	0.00
19/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6878	7	6878	7	0.00
19/06/2023	R248 On 01-February-24			Bond Future	12.55	75.3881	12.5539	75.3881	0.00
19/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2921	3	2921	3	0.00
19/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2870	3	2870	3	0.00
19/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2895	3	2895	3	0.00
19/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5232	5	5232	5	0.00
19/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5266	5	5266	5	0.00
19/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5198	5	5198	5	0.00
19/06/2023	R248 On 02-May-24			Bond Future	12.65	72.6835	12.6490	72.6835	13,000.00
19/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1855	2	1855	2	0.00
19/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1824	2	1824	2	0.00
19/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1840	2	1840	2	0.00
19/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8907	9	8907	9	0.00
19/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9007	9	9007	9	0.00
19/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8957	9	8957	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2023	R248 On 01-August-24			Bond Future	12.76	74.3083	12.7578	74.3083	0.00
19/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3817	4	3817	4	0.00
19/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3766	4	3766	4	0.00
19/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3792	4	3792	4	0.00
19/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6316	6	6316	6	0.00
19/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6349	6	6349	6	0.00
19/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6283	6	6283	6	0.00