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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/06/2023 TO: 22/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	2025 On 03-August-23			Bond Future	170.82	170.9478	170.8238	170.9478	6,305.00
22/06/2023	2025 On 02-November-23			Bond Future	174.65	174.7787	174.6515	174.7787	0.00
22/06/2023	2025 On 01-February-24			Bond Future	176.89	177.0182	176.8883	177.0182	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
22/06/2023	2025 On 02-May-24			Bond Future	181.03	181.1606	181.0277	181.1606	0.00
22/06/2023	2025 On 01-August-24			Bond Future	183.28	183.4109	183.2766	183.4109	0.00
22/06/2023	2029 On 03-August-23			Bond Future	124.07	124.0385	124.0656	124.0385	2,275.00
22/06/2023	2029 On 02-November-23			Bond Future	125.51	125.4860	125.5135	125.4860	0.00
22/06/2023	2029 On 01-February-24			Bond Future	128.41	128.3842	128.4121	128.3842	0.00
22/06/2023	2029 On 02-May-24			Bond Future	130.05	130.0162	130.0452	130.0162	0.00
22/06/2023	2029 On 01-August-24			Bond Future	132.99	132.9586	132.9887	132.9586	0.00
22/06/2023	2030 On 03-August-23			Bond Future	10.73	87.5505	87.6634	87.5505	78,480.00
22/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3036	3	3	3	0.00
22/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7466	7	7	7	0.00
22/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	556	1	1	1	1,012.00
22/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1025	1	1	1	350.00
22/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2970	3	3	3	0.00
22/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8564	8	9	8	0.00
22/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3003	3	3	3	0.00
22/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	422	0	0	0	0.00
22/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	22	0	0	0	350.00
22/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	437	0	0	0	0.00
22/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1353	1	1	1	0.00
22/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	44	0	0	0	1,012.00
22/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1951	2	2	2	0.00
22/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	430	0	0	0	0.00
22/06/2023	2030 On 02-November-23			Bond Future	10.81	89.4914	89.6066	89.4914	19,740.00
22/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6235	6	6	6	0.00
22/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2853	3	3	3	500.00
22/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4073	4	4	4	0.00
22/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2152	2	2	2	0.00
22/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	711	1	1	1	500.00
22/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1744	2	2	2	500.00
22/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3675	4	4	4	0.00
22/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2109	2	2	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
22/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2130	2	2	2	0.00
22/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	903	1	1	1	800.00
22/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1341	1	1	1	500.00
22/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	466	0	0	0	800.00
22/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5745	6	6	6	0.00
22/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4013	4	4	4	0.00
22/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2145	2	2	2	0.00
22/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2164	2	2	2	0.00
22/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1197	1	1	1	500.00
22/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	521	1	1	1	500.00
22/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2541	3	3	3	0.00
22/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4594	5	5	5	0.00
22/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2125	2	2	2	0.00
22/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3096	3	3	3	0.00
22/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1045	1	1	1	800.00
22/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1610	2	2	2	0.00
22/06/2023	2030 On 01-February-24			Bond Future	10.89	87.5314	87.6491	87.5314	0.00
22/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5019	5	5	5	0.00
22/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5706	6	6	6	0.00
22/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4713	5	5	5	0.00
22/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3558	3	4	3	0.00
22/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3658	4	4	4	0.00
22/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3683	4	4	4	0.00
22/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1675	2	2	2	500.00
22/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1229	1	1	1	400.00
22/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	765	1	1	1	400.00
22/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1034	1	1	1	500.00
22/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3708	4	4	4	0.00
22/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4991	5	5	5	0.00
22/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1345	1	1	1	200.00
22/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2829	3	3	3	0.00
22/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1073	1	1	1	1,360.00
22/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1143	1	1	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
22/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4777	5	5	5	0.00
22/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6216	6	6	6	0.00
22/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5129	5	5	5	0.00
22/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5000	5	5	5	0.00
22/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4315	4	4	4	0.00
22/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1296	1	1	1	500.00
22/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1841	2	2	2	0.00
22/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1286	1	1	1	500.00
22/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1078	1	1	1	400.00
22/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4571	5	5	5	0.00
22/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3700	4	4	4	0.00
22/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2406	2	2	2	700.00
22/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1855	2	2	2	0.00
22/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1868	2	2	2	0.00
22/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1924	2	2	2	1,360.00
22/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1395	1	1	1	200.00
22/06/2023	2030 On 02-May-24			Bond Future	10.98	89.5602	89.6806	89.5602	0.00
22/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8612	9	9	9	0.00
22/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3181	3	3	3	500.00
22/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5197	5	5	5	0.00
22/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1093	1	1	1	0.00
22/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1470	1	1	1	1,000.00
22/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6406	6	6	6	0.00
22/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2183	2	2	2	500.00
22/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2556	3	3	3	1,080.00
22/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1074	1	1	1	0.00
22/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	941	1	1	1	1,000.00
22/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1084	1	1	1	0.00
22/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5674	6	6	6	0.00
22/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6190	6	6	6	0.00
22/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5706	6	6	6	0.00
22/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3162	3	3	3	0.00
22/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3569	4	4	4	0.00

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22/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1216	1	1	1	1,080.00
22/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2634	3	3	3	0.00
22/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4681	5	5	5	0.00
22/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5643	6	6	6	0.00
22/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1593	2	2	2	1,000.00
22/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	737	1	1	1	500.00
22/06/2023	2030 On 01-August-24			Bond Future	11.09	87.5598	87.6832	87.5598	0.00
22/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1880	2	2	2	0.00
22/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1851	2	2	2	0.00
22/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1866	2	2	2	0.00
22/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4545	5	5	5	0.00
22/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4568	5	5	5	0.00
22/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4521	5	5	5	0.00
22/06/2023	2032 On 03-August-23			Bond Future	11.33	86.1540	86.2089	86.1540	118,283.00
22/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1713	2	2	2	0.00
22/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3598	4	4	4	5,000.00
22/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2722	3	3	3	0.00
22/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1864	2	2	2	11,000.00
22/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2687	3	3	3	0.00
22/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
22/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	21	0	0	0	7,500.00
22/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3750	4	4	4	3,000.00
22/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2757	3	3	3	0.00
22/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2019	2	2	2	0.00
22/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3224	3	3	3	5,000.00
22/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	541	1	1	1	0.00
22/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	969	1	1	1	7,500.00
22/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	675	1	1	1	0.00
22/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	425	0	0	0	3,000.00
22/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5172	5	5	5	0.00
22/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8891	9	9	9	0.00
22/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	698	1	1	1	0.00

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22/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1050	1	1	1	11,000.00
22/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	686	1	1	1	0.00
22/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	455	0	0	0	0.00
22/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1137	1	1	1	7,500.00
22/06/2023	2032 On 02-November-23			Bond Future	11.43	83.9006	83.9565	83.9006	74,740.00
22/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3453	3	3	3	0.00
22/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4954	5	5	5	0.00
22/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2033	2	2	2	0.00
22/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1737	2	2	2	500.00
22/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2011	2	2	2	0.00
22/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2146	2	2	2	0.00
22/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3809	4	4	4	0.00
22/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2055	2	2	2	0.00
22/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1086	1	1	1	500.00
22/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	921	1	1	1	500.00
22/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4998	5	5	5	0.00
22/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3357	3	3	3	0.00
22/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2956	3	3	3	0.00
22/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1638	2	2	2	0.00
22/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2856	3	3	3	500.00
22/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4565	5	5	5	0.00
22/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3007	3	3	3	0.00
22/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2981	3	3	3	0.00
22/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1170	1	1	1	500.00
22/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1829	2	2	2	500.00
22/06/2023	2032 On 01-February-24			Bond Future	11.52	85.8191	85.8762	85.8191	0.00
22/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6325	6	6	6	0.00
22/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3999	4	4	4	0.00
22/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1585	2	2	2	1,200.00
22/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5941	6	6	6	0.00
22/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6681	7	7	7	0.00
22/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	731	1	1	1	1,200.00
22/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3944	4	4	4	0.00

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22/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3972	4	4	4	0.00
22/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1617	2	2	2	200.00
22/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2172	2	2	2	500.00
22/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3726	4	4	4	0.00
22/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1329	1	1	1	500.00
22/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2695	3	3	3	200.00
22/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4200	4	4	4	0.00
22/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2535	3	3	3	0.00
22/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2553	3	3	3	0.00
22/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8093	8	8	8	0.00
22/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1369	1	1	1	500.00
22/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5198	5	5	5	0.00
22/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2518	3	3	3	0.00
22/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5133	5	5	5	0.00
22/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5774	6	6	6	0.00
22/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1478	2	1	2	1,200.00
22/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1607	2	2	2	200.00
22/06/2023	2032 On 02-May-24			Bond Future	11.62	83.6444	83.7028	83.6444	0.00
22/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8477	8	8	8	0.00
22/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2194	2	2	2	500.00
22/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1321	1	1	1	0.00
22/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2729	3	3	3	1,550.00
22/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1376	1	1	1	500.00
22/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1307	1	1	1	0.00
22/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7025	7	7	7	0.00
22/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7923	8	8	8	0.00
22/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1786	2	2	2	1,000.00
22/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1335	1	1	1	0.00
22/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1461	1	1	1	1,550.00
22/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1102	1	1	1	1,000.00
22/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7021	7	7	7	0.00
22/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5969	6	6	6	0.00
22/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6277	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5291	5	5	5	0.00
22/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1276	1	1	1	500.00
22/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6347	6	6	6	0.00
22/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6174	6	6	6	0.00
22/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3948	4	4	4	0.00
22/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6312	6	6	6	0.00
22/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4617	5	5	5	0.00
22/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1149	1	1	1	1,550.00
22/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1517	2	2	2	1,000.00
22/06/2023	2032 On 01-August-24			Bond Future	11.73	85.5158	85.5757	85.5158	0.00
22/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2245	2	2	2	0.00
22/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2263	2	2	2	0.00
22/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2281	2	2	2	0.00
22/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4898	5	5	5	0.00
22/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4925	5	5	5	0.00
22/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4953	5	5	5	0.00
22/06/2023	2033 On 03-August-23			Bond Future	117.87	117.8449	117.8719	117.8449	7,227.00
22/06/2023	2033 On 02-November-23			Bond Future	119.09	119.0610	119.0883	119.0610	0.00
22/06/2023	2033 On 01-February-24			Bond Future	121.84	121.8107	121.8385	121.8107	0.00
22/06/2023	2033 On 02-May-24			Bond Future	123.22	123.1943	123.2233	123.1943	0.00
22/06/2023	2033 On 01-August-24			Bond Future	126.01	125.9825	126.0124	125.9825	0.00
22/06/2023	2037 On 03-August-23			Bond Future	12.27	75.7105	75.6101	75.7105	133,378.00
22/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	0	0	1,800.00
22/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1198	1	1	1	0.00
22/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	33	0	0	0	1,800.00
22/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1150	1	1	1	0.00
22/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1174	1	1	1	0.00
22/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1937	2	2	2	0.00
22/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1967	2	2	2	0.00
22/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7243	7	7	7	0.00
22/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1907	2	2	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
22/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11609	12	12	12	0.00
22/06/2023	2037 On 02-November-23			Bond Future	12.38	77.3889	77.2861	77.3889	15,071.00
22/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1035	1	1	1	0.00
22/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1910	2	2	2	750.00
22/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1020	1	1	1	0.00
22/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3232	3	3	3	750.00
22/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8021	8	8	8	0.00
22/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1050	1	1	1	0.00
22/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5561	5	6	5	0.00
22/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5519	5	6	5	0.00
22/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	746	1	1	1	750.00
22/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2530	2	3	2	0.00
22/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3846	4	4	4	0.00
22/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5478	5	5	5	0.00
22/06/2023	2037 On 01-February-24			Bond Future	12.49	74.9019	74.7967	74.9019	0.00
22/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8271	8	8	8	0.00
22/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3142	3	3	3	0.00
22/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2600	3	3	3	2,500.00
22/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3168	3	3	3	0.00
22/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4921	5	5	5	0.00
22/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3194	3	3	3	0.00
22/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4042	4	4	4	0.00
22/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4713	5	5	5	0.00
22/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2734	3	3	3	2,500.00
22/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1414	1	1	1	2,500.00
22/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4068	4	4	4	0.00
22/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4094	4	4	4	0.00
22/06/2023	2037 On 02-May-24			Bond Future	12.61	76.6380	76.5303	76.6380	0.00
22/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1437	1	1	1	0.00
22/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1450	1	1	1	0.00
22/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1464	1	1	1	0.00
22/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7733	8	8	8	0.00
22/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7690	8	8	8	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
22/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7646	8	8	8	0.00
22/06/2023	2037 On 01-August-24			Bond Future	12.74	74.0971	73.9873	74.0971	0.00
22/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2675	3	3	3	0.00
22/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2653	3	3	3	0.00
22/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2632	3	3	3	0.00
22/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5945	6	6	6	0.00
22/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5913	6	6	6	0.00
22/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5881	6	6	6	0.00
22/06/2023	2038 On 03-August-23			Bond Future	127.48	127.6050	127.4846	127.6050	3,019.00
22/06/2023	2038 On 02-November-23			Bond Future	130.34	130.4646	130.3413	130.4646	1,706.00
22/06/2023	2038 On 01-February-24			Bond Future	131.33	131.4561	131.3303	131.4561	0.00
22/06/2023	2038 On 02-May-24			Bond Future	134.40	134.5322	134.4036	134.5322	0.00
22/06/2023	2038 On 01-August-24			Bond Future	135.37	135.4953	135.3651	135.4953	0.00
22/06/2023	2040 On 03-August-23			Bond Future	12.49	76.2399	76.0488	76.2399	125,971.00
22/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	977	1	1	1	0.00
22/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	999	1	1	1	0.00
22/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1021	1	1	1	0.00
22/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2486	2	2	2	0.00
22/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2522	2	3	2	0.00
22/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2558	2	3	2	0.00
22/06/2023	2040 On 02-November-23			Bond Future	12.60	77.9301	77.7345	77.9301	6,489.00
22/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1143	1	1	1	128.00
22/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	840	1	1	1	0.00
22/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3009	3	3	3	128.00
22/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6601	7	7	7	0.00
22/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	827	1	1	1	0.00
22/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	813	1	1	1	0.00
22/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6773	7	7	7	0.00
22/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6676	7	7	7	0.00
22/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1229	1	1	1	128.00
22/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3022	3	3	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
22/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5760	6	6	6	0.00
22/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6725	7	7	7	0.00
22/06/2023	2040 On 01-February-24			Bond Future	12.71	75.2051	75.0050	75.2051	28.00
22/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2871	3	3	3	0.00
22/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2846	3	3	3	0.00
22/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2821	3	3	3	0.00
22/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4942	5	5	5	0.00
22/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4911	5	5	5	0.00
22/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4880	5	5	5	0.00
22/06/2023	2040 On 02-May-24			Bond Future	12.83	76.9482	76.7435	76.9482	0.00
22/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1542	2	2	2	0.00
22/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1511	2	2	2	0.00
22/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1526	2	2	2	0.00
22/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8432	8	8	8	0.00
22/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8522	8	9	8	0.00
22/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8477	8	8	8	0.00
22/06/2023	2040 On 01-August-24			Bond Future	12.96	74.1636	73.9546	74.1636	0.00
22/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2860	3	3	3	0.00
22/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2882	3	3	3	0.00
22/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2905	3	3	3	0.00
22/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6265	6	6	6	0.00
22/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6298	6	6	6	0.00
22/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6332	6	6	6	0.00
22/06/2023	2044 On 03-August-23			Bond Future	12.54	72.6466	72.4834	72.6466	80,386.00
22/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	257	0	0	0	4,553.00
22/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1612	2	2	2	0.00
22/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	826	1	1	1	0.00
22/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	540	1	1	1	0.00
22/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	807	1	1	1	0.00
22/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	788	1	1	1	0.00
22/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	3006	3	3	3	0.00
22/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2966	3	3	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
22/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3649	4	4	4	4,754.00
22/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2926	3	3	3	0.00
22/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1818	2	2	2	9,106.00
22/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4890	5	5	5	3,076.00
22/06/2023	2044 On 02-November-23			Bond Future	12.65	74.2572	74.0901	74.2572	670.00
22/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	745	1	1	1	0.00
22/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	758	1	1	1	0.00
22/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	770	1	1	1	0.00
22/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7135	7	7	7	0.00
22/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7185	7	7	7	0.00
22/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7236	7	7	7	0.00
22/06/2023	2044 On 01-February-24			Bond Future	12.75	71.5734	71.4025	71.5734	0.00
22/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2644	3	3	3	0.00
22/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2668	3	3	3	0.00
22/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2693	3	3	3	0.00
22/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5283	5	5	5	0.00
22/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5316	5	5	5	0.00
22/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5350	5	5	5	0.00
22/06/2023	2044 On 02-May-24			Bond Future	12.86	73.2323	73.0574	73.2323	0.00
22/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1689	2	2	2	0.00
22/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1704	2	2	2	0.00
22/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1718	2	2	2	0.00
22/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8609	8	9	8	0.00
22/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8657	9	9	9	0.00
22/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8704	9	9	9	0.00
22/06/2023	2044 On 01-August-24			Bond Future	12.99	70.4897	70.3111	70.4897	0.00
22/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3073	3	3	3	0.00
22/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3028	3	3	3	0.00
22/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3051	3	3	3	0.00
22/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6894	7	7	7	0.00
22/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6929	7	7	7	0.00
22/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6859	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	2046 On 03-August-23			Bond Future	112.73	112.8813	112.7318	112.8813	12,882.00
22/06/2023	2046 On 02-November-23			Bond Future	113.16	113.3177	113.1647	113.3177	4,626.00
22/06/2023	2046 On 01-February-24			Bond Future	115.78	115.9348	115.7783	115.9348	0.00
22/06/2023	2046 On 02-May-24			Bond Future	116.33	116.4914	116.3320	116.4914	0.00
22/06/2023	2046 On 01-August-24			Bond Future	118.96	119.1266	118.9639	119.1266	0.00
22/06/2023	2050 On 03-August-23			Bond Future	112.74	112.1303	112.7446	112.1303	10,740.00
22/06/2023	2050 On 02-November-23			Bond Future	115.27	114.6430	115.2708	114.6430	3,364.00
22/06/2023	2050 On 01-February-24			Bond Future	115.68	115.0412	115.6836	115.0412	0.00
22/06/2023	2050 On 02-May-24			Bond Future	118.39	117.7331	118.3907	117.7331	0.00
22/06/2023	2050 On 01-August-24			Bond Future	118.75	118.0783	118.7522	118.0783	0.00
22/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	AL37 On 03-August-23			Index Future	876.31	875.6780	876.3120	875.6780	0.00
22/06/2023	AL37 On 02-November-23			Index Future	895.73	895.0870	895.7330	895.0870	0.00
22/06/2023	AL37 On 01-February-24			Index Future	916.21	915.5490	916.2090	915.5490	0.00
22/06/2023	AL37 On 02-May-24			Index Future	937.45	936.7710	937.4470	936.7710	0.00
22/06/2023	AL37 On 01-August-24			Index Future	958.48	957.7840	958.4780	957.7840	0.00
22/06/2023	AL7T On 03-August-23			Index Future	997.53	997.1960	997.5340	997.1960	0.00
22/06/2023	AL7T On 02-November-23			Index Future	1019.64	1019.2980	1019.6420	1019.2980	0.00
22/06/2023	AL7T On 01-February-24			Index Future	1042.95	1042.6000	1042.9500	1042.6000	0.00
22/06/2023	AL7T On 02-May-24			Index Future	1067.13	1066.7670	1067.1250	1066.7670	0.00
22/06/2023	AL7T On 01-August-24			Index Future	1091.07	1090.6960	1091.0660	1090.6960	0.00
22/06/2023	ALBI On 03-August-23			Index Future	872.27	872.6370	872.2720	872.6370	106.00
22/06/2023	ALBI On 02-November-23			Index Future	891.60	891.9790	891.6030	891.9790	0.00
22/06/2023	ALBI On 01-February-24			Index Future	911.99	912.3700	911.9850	912.3700	0.00
22/06/2023	ALBI On 02-May-24			Index Future	933.12	933.5180	933.1240	933.5180	0.00
22/06/2023	ALBI On 01-August-24			Index Future	954.06	954.4590	954.0580	954.4590	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
22/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C253 On 31-March-53			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
22/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2023	ES33 On 03-August-23			Bond Future	12.77	73.5248	73.5097	73.5248	350.00
22/06/2023	ES33 On 02-November-23			Bond Future	12.91	71.3737	71.3580	71.3737	0.00
22/06/2023	ES33 On 01-February-24			Bond Future	13.06	73.0223	73.0062	73.0223	0.00
22/06/2023	ES33 On 02-May-24			Bond Future	13.20	70.9299	70.9134	70.9299	0.00
22/06/2023	ES33 On 01-August-24			Bond Future	13.37	72.5318	72.5152	72.5318	0.00
22/06/2023	ES42 On 03-August-23			Bond Future	13.21	70.1487	70.0290	70.1487	4,000.00
22/06/2023	ES42 On 02-November-23			Bond Future	13.34	67.4572	67.3345	67.4572	0.00
22/06/2023	ES42 On 01-February-24			Bond Future	13.48	69.0156	68.8901	69.0156	0.00
22/06/2023	ES42 On 02-May-24			Bond Future	13.61	66.3674	66.2390	66.3674	0.00
22/06/2023	ES42 On 01-August-24			Bond Future	13.76	67.8643	67.7332	67.8643	0.00
22/06/2023	GOVI On 03-August-23			GOVI	859.77	860.1070	859.7670	860.1070	835.00
22/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	225370	23	23	23	0.00
22/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	225570	23	23	23	0.00
22/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	225470	23	23	23	0.00
22/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 03-August-23	837.21	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
22/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-November-23			GOVI	878.82	879.1710	878.8210	879.1710	0.00
22/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	69890	7	7	7	0.00
22/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	69990	7	7	7	0.00
22/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	69790	7	7	7	0.00
22/06/2023	GOVI On 01-February-24			GOVI	898.91	899.2690	898.9100	899.2690	0.00
22/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	189300	19	19	19	0.00
22/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	189200	19	19	19	0.00
22/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	189100	19	19	19	0.00
22/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-May-24			GOVI	919.75	920.1140	919.7470	920.1140	0.00
22/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	312230	31	31	31	0.00
22/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	312330	31	31	31	0.00
22/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	312430	31	31	31	0.00
22/06/2023	GOVI On 01-August-24			GOVI	940.38	940.7530	940.3810	940.7530	0.00
22/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
22/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	30090	3	3	3	0.00
22/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	29990	3	3	3	0.00
22/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	29890	3	3	3	0.00
22/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2023	IGOV On 03-August-23			Index Future	329.11	329.0140	329.1080	329.0140	639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	IGOV On 02-November-23			Index Future	336.48	336.3870	336.4820	336.3870	16.00
22/06/2023	IGOV On 01-February-24			Index Future	344.25	344.1560	344.2530	344.1560	0.00
22/06/2023	IGOV On 02-May-24			Index Future	352.31	352.2090	352.3090	352.2090	0.00
22/06/2023	IGOV On 01-August-24			Index Future	360.29	360.1850	360.2880	360.1850	0.00
22/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.4650	91.5050	91.4650	0.00
22/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.3350	91.3200	91.3350	0.00
22/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.76	91.3100	91.2450	91.3100	0.00
22/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.78	91.2650	91.2250	91.2650	0.00
22/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.79	91.2500	91.2150	91.2500	0.00
22/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.82	91.2100	91.1850	91.2100	0.00
22/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.81	91.2300	91.1900	91.2300	0.00
22/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.3400	91.3300	91.3400	0.00
22/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.58	91.4650	91.4250	91.4650	0.00
22/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.47	91.5400	91.5300	91.5400	0.00
22/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.43	91.6000	91.5750	91.6000	0.00
22/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.43	91.5600	91.5750	91.5600	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
22/06/2023	R035 On 03-August-23			Bond Future	11.94	84.9157	84.8955	84.9157	65,530.00
22/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1072	1	1	1	0.00
22/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1665	2	2	2	0.00
22/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1694	2	2	2	0.00
22/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1724	2	2	2	0.00
22/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3470	4	3	4	5,000.00
22/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1423	1	1	1	0.00
22/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1447	1	1	1	0.00
22/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	580	1	1	1	0.00
22/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1471	1	1	1	0.00
22/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2112	2	2	2	4,870.00
22/06/2023	R035 On 02-November-23			Bond Future	12.06	82.2872	82.2662	82.2872	109,761.00
22/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1325	1	1	1	0.00
22/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1972	2	2	2	750.00
22/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3328	3	3	3	750.00
22/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	373	0	0	0	400.00
22/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5373	5	5	5	0.00
22/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8172	8	8	8	0.00
22/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	839	1	1	1	400.00
22/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1290	1	1	1	0.00
22/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1307	1	1	1	0.00
22/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4739	5	5	5	0.00
22/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4776	5	5	5	0.00
22/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	684	1	1	1	750.00
22/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1369	1	1	1	400.00
22/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8413	8	8	8	0.00
22/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2377	2	2	2	0.00
22/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5958	6	6	6	0.00
22/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3653	4	4	4	0.00
22/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4701	5	5	5	0.00
22/06/2023	R035 On 01-February-24			Bond Future	12.17	84.1687	84.1472	84.1687	0.00
22/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3661	4	4	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
22/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1304	1	1	1	400.00
22/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3605	4	4	4	0.00
22/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7765	8	8	8	0.00
22/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3633	4	4	4	0.00
22/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	734	1	1	1	400.00
22/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9272	9	9	9	0.00
22/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3522	4	4	4	0.00
22/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6952	7	7	7	0.00
22/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3545	4	4	4	0.00
22/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1500	2	2	2	400.00
22/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3499	3	3	3	0.00
22/06/2023	R035 On 02-May-24			Bond Future	12.27	81.6040	81.5820	81.6040	0.00
22/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1561	2	2	2	0.00
22/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1547	2	2	2	0.00
22/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1533	2	2	2	0.00
22/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7263	7	7	7	0.00
22/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7221	7	7	7	0.00
22/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7180	7	7	7	0.00
22/06/2023	R035 On 01-August-24			Bond Future	12.39	83.4301	83.4080	83.4301	0.00
22/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2655	3	3	3	0.00
22/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2677	3	3	3	0.00
22/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2698	3	3	3	0.00
22/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5714	6	6	6	0.00
22/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5683	6	6	6	0.00
22/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5653	6	6	6	0.00
22/06/2023	R053 On 03-August-23			Bond Future	12.51	97.2109	97.2204	97.2109	0.00
22/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3053	3	3	3	0.00
22/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3097	3	3	3	0.00
22/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3141	3	3	3	0.00
22/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1627	2	2	2	0.00
22/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1653	2	2	2	0.00
22/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1680	2	2	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
22/06/2023	R053 On 02-November-23			Bond Future	12.62	93.4994	93.5090	93.4994	1,349.00
22/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4891	5	5	5	0.00
22/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4809	5	5	5	0.00
22/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4850	5	5	5	0.00
22/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3439	3	3	3	0.00
22/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3467	3	3	3	0.00
22/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3410	3	3	3	0.00
22/06/2023	R053 On 01-February-24			Bond Future	12.73	95.6377	95.6473	95.6377	0.00
22/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6039	6	6	6	0.00
22/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5959	6	6	6	0.00
22/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	5999	6	6	6	0.00
22/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4551	5	5	5	0.00
22/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4608	5	5	5	0.00
22/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4580	5	5	5	0.00
22/06/2023	R053 On 02-May-24			Bond Future	12.83	91.9871	91.9969	91.9871	0.00
22/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6681	7	7	7	0.00
22/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6719	7	7	7	0.00
22/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6758	7	7	7	0.00
22/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5395	5	5	5	0.00
22/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5366	5	5	5	0.00
22/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5338	5	5	5	0.00
22/06/2023	R053 On 01-August-24			Bond Future	12.95	94.0436	94.0539	94.0436	0.00
22/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7171	7	7	7	0.00
22/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7133	7	7	7	0.00
22/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7095	7	7	7	0.00
22/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5905	6	6	6	0.00
22/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5876	6	6	6	0.00
22/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5848	6	6	6	0.00
22/06/2023	R186 On 03-August-23			Bond Future	9.37	104.5267	104.5585	104.5267	51,995.00
22/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1406	1	1	1	0.00
22/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1449	1	1	1	0.00
22/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1427	1	1	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
22/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	361	0	0	0	0.00
22/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	368	0	0	0	0.00
22/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	354	0	0	0	0.00
22/06/2023	R186 On 02-November-23			Bond Future	9.40	106.8434	106.8758	106.8434	31,838.00
22/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3125	3	3	3	0.00
22/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1249	1	1	1	0.00
22/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1235	1	1	1	0.00
22/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	940	1	1	1	1,715.00
22/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1263	1	1	1	0.00
22/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1269	1	1	1	0.00
22/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1295	1	1	1	0.00
22/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1282	1	1	1	0.00
22/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	421	0	0	0	1,715.00
22/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1624	2	2	2	0.00
22/06/2023	R186 On 01-February-24			Bond Future	9.41	103.9744	104.0074	103.9744	0.00
22/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1684	2	2	2	0.00
22/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1669	2	2	2	0.00
22/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1654	2	2	2	0.00
22/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1414	1	1	1	0.00
22/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1435	1	1	1	0.00
22/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1425	1	1	1	0.00
22/06/2023	R186 On 02-May-24			Bond Future	9.41	106.3844	106.4181	106.3844	0.00
22/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	419	0	0	0	0.00
22/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2119	2	2	2	2,030.00
22/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	414	0	0	0	0.00
22/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3200	3	3	3	0.00
22/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	423	0	0	0	0.00
22/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3732	4	4	4	0.00
22/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1382	1	1	1	0.00
22/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	941	1	1	1	2,030.00
22/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3771	4	4	4	0.00
22/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3752	4	4	4	0.00
22/06/2023	R186 On 01-August-24			Bond Future	9.45	103.4556	103.4904	103.4556	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
22/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	936	1	1	1	0.00
22/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	918	1	1	1	0.00
22/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	927	1	1	1	0.00
22/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2532	3	3	3	0.00
22/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2557	3	3	3	0.00
22/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2545	3	3	3	0.00
22/06/2023	R197 On 03-August-23			Bond Future	335.53	335.8996	335.5344	335.8996	44.00
22/06/2023	R197 On 02-November-23			Bond Future	343.05	343.4267	343.0525	343.4267	0.00
22/06/2023	R202 On 03-August-23			Bond Future	250.06	250.0040	250.0620	250.0040	5,336.00
22/06/2023	R202 On 02-November-23			Bond Future	255.66	255.6063	255.6649	255.6063	0.00
22/06/2023	R202 On 01-February-24			Bond Future	256.60	256.5385	256.5989	256.5385	0.00
22/06/2023	R202 On 02-May-24			Bond Future	262.60	262.5416	262.6036	262.5416	0.00
22/06/2023	R202 On 01-August-24			Bond Future	263.42	263.3563	263.4229	263.3563	0.00
22/06/2023	R209 On 03-August-23			Bond Future	12.00	65.2852	65.2670	65.2852	11,551.00
22/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1214	1	1	1	0.00
22/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	199	0	0	0	7,000.00
22/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	29	0	0	0	7,000.00
22/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
22/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	24	0	0	0	1,800.00
22/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1333	1	1	1	0.00
22/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1169	1	1	1	0.00
22/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1191	1	1	1	0.00
22/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1328	1	1	1	1,750.00
22/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3827	4	4	4	0.00
22/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1443	1	1	1	0.00
22/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10356	10	10	10	0.00
22/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6242	6	6	6	0.00
22/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1491	1	1	1	0.00
22/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1467	1	1	1	0.00
22/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6503	6	7	6	0.00
22/06/2023	R209 On 02-November-23			Bond Future	12.10	63.5784	63.5596	63.5784	10,098.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	978	1	1	1	0.00
22/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	964	1	1	1	0.00
22/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	950	1	1	1	0.00
22/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4626	5	5	5	0.00
22/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4590	5	5	5	0.00
22/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4555	5	5	5	0.00
22/06/2023	R209 On 01-February-24			Bond Future	12.19	65.0322	65.0130	65.0322	0.00
22/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2982	3	3	3	0.00
22/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2959	3	3	3	0.00
22/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3006	3	3	3	0.00
22/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3251	3	3	3	0.00
22/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3273	3	3	3	0.00
22/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3294	3	3	3	0.00
22/06/2023	R209 On 02-May-24			Bond Future	12.29	63.3851	63.3654	63.3851	0.00
22/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1316	1	1	1	0.00
22/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1304	1	1	1	0.00
22/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1292	1	1	1	0.00
22/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6583	7	7	7	0.00
22/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6545	7	7	7	0.00
22/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6507	6	7	6	0.00
22/06/2023	R209 On 01-August-24			Bond Future	12.40	64.8032	64.7833	64.8032	0.00
22/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2322	2	2	2	0.00
22/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2303	2	2	2	0.00
22/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2341	2	2	2	0.00
22/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5059	5	5	5	0.00
22/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5087	5	5	5	0.00
22/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5115	5	5	5	0.00
22/06/2023	R210 On 03-August-23			Bond Future	227.83	228.2766	227.8251	228.2766	421.00
22/06/2023	R210 On 02-November-23			Bond Future	229.76	230.2190	229.7571	230.2190	0.00
22/06/2023	R210 On 01-February-24			Bond Future	235.06	235.5360	235.0632	235.5360	0.00
22/06/2023	R210 On 02-May-24			Bond Future	237.30	237.7789	237.2961	237.7789	0.00
22/06/2023	R210 On 01-August-24			Bond Future	242.67	243.1592	242.6662	243.1592	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
22/06/2023	R213 On 03-August-23			Bond Future	11.13	82.2434	82.3148	82.2434	24,057.00
22/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2649	3	3	3	0.00
22/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2681	3	3	3	0.00
22/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2713	3	3	3	0.00
22/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	581	1	1	1	0.00
22/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	572	1	1	1	0.00
22/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	591	1	1	1	0.00
22/06/2023	R213 On 02-November-23			Bond Future	11.23	80.5085	80.5813	80.5085	3,582.00
22/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2724	3	3	3	750.00
22/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6474	6	6	6	0.00
22/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1991	2	2	2	0.00
22/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1970	2	2	2	0.00
22/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2012	2	2	2	0.00
22/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1635	2	2	2	750.00
22/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2860	3	3	3	0.00
22/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2423	2	2	2	0.00
22/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2467	3	2	3	0.00
22/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2445	2	2	2	0.00
22/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	541	1	1	1	750.00
22/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1829	2	2	2	0.00
22/06/2023	R213 On 01-February-24			Bond Future	11.32	82.3493	82.4237	82.3493	0.00
22/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3707	4	4	4	0.00
22/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3657	4	4	4	0.00
22/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3682	4	4	4	0.00
22/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2110	2	2	2	0.00
22/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2124	2	2	2	0.00
22/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2095	2	2	2	0.00
22/06/2023	R213 On 02-May-24			Bond Future	11.41	80.6965	80.7726	80.6965	0.00
22/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1150	1	1	1	0.00
22/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1161	1	1	1	0.00
22/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1171	1	1	1	0.00
22/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5806	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5839	6	6	6	0.00
22/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5872	6	6	6	0.00
22/06/2023	R213 On 01-August-24			Bond Future	11.52	82.5032	82.5812	82.5032	0.00
22/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2023	2	2	2	0.00
22/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1991	2	2	2	0.00
22/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2007	2	2	2	0.00
22/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4605	5	5	5	0.00
22/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4630	5	5	5	0.00
22/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4580	5	5	5	0.00
22/06/2023	R214 On 03-August-23			Bond Future	12.34	61.4027	61.2885	61.4027	19,096.00
22/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	983	1	1	1	0.00
22/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	942	1	1	1	0.00
22/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	962	1	1	1	0.00
22/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1864	2	2	2	0.00
22/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1892	2	2	2	0.00
22/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1836	2	2	2	0.00
22/06/2023	R214 On 02-November-23			Bond Future	12.44	59.4601	59.3433	59.4601	12.00
22/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	718	1	1	1	0.00
22/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	742	1	1	1	0.00
22/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	730	1	1	1	0.00
22/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5593	6	6	6	0.00
22/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5634	6	6	6	0.00
22/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5552	5	6	5	0.00
22/06/2023	R214 On 01-February-24			Bond Future	12.55	60.8197	60.7001	60.8197	0.00
22/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2278	2	2	2	0.00
22/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2298	2	2	2	0.00
22/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2319	2	2	2	0.00
22/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4130	4	4	4	0.00
22/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4157	4	4	4	0.00
22/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4184	4	4	4	0.00
22/06/2023	R214 On 02-May-24			Bond Future	12.64	58.9222	58.7999	58.9222	0.00
22/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1357	1	1	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
22/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1332	1	1	1	0.00
22/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1345	1	1	1	0.00
22/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7049	7	7	7	0.00
22/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7089	7	7	7	0.00
22/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7008	7	7	7	0.00
22/06/2023	R214 On 01-August-24			Bond Future	12.75	60.2407	60.1158	60.2407	0.00
22/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2572	3	3	3	0.00
22/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2592	3	3	3	0.00
22/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2612	3	3	3	0.00
22/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5238	5	5	5	0.00
22/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5266	5	5	5	0.00
22/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5294	5	5	5	0.00
22/06/2023	R248 On 03-August-23			Bond Future	12.47	75.6659	75.4989	75.6659	97,714.00
22/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	807	1	1	1	0.00
22/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	826	1	1	1	0.00
22/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4445	5	4	5	0.00
22/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1273	1	1	1	1,100.00
22/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	371	0	0	0	1,100.00
22/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	846	1	1	1	0.00
22/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2960	3	3	3	0.00
22/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4385	4	4	4	0.00
22/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2264	2	2	2	0.00
22/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	507	0	1	0	1,100.00
22/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	3001	3	3	3	0.00
22/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3042	3	3	3	0.00
22/06/2023	R248 On 02-November-23			Bond Future	12.58	72.8959	72.7250	72.8959	169,112.00
22/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1235	1	1	1	220.00
22/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	763	1	1	1	0.00
22/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2883	3	3	3	220.00
22/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6645	7	7	7	0.00
22/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	740	1	1	1	0.00
22/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	752	1	1	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
22/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7383	7	7	7	0.00
22/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1323	1	1	1	220.00
22/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5869	6	6	6	0.00
22/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3344	3	3	3	0.00
22/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7492	7	7	7	0.00
22/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7437	7	7	7	0.00
22/06/2023	R248 On 01-February-24			Bond Future	12.69	74.5627	74.3878	74.5627	0.00
22/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2578	3	3	3	0.00
22/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2530	3	3	3	0.00
22/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2554	3	3	3	0.00
22/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5650	6	6	6	0.00
22/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5686	6	6	6	0.00
22/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5614	6	6	6	0.00
22/06/2023	R248 On 02-May-24			Bond Future	12.79	71.8390	71.6600	71.8390	13,000.00
22/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1620	2	2	2	0.00
22/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1592	2	2	2	0.00
22/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1606	2	2	2	0.00
22/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9450	9	9	9	0.00
22/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9553	9	10	9	0.00
22/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9501	9	10	9	0.00
22/06/2023	R248 On 01-August-24			Bond Future	12.90	73.4461	73.2634	73.4461	0.00
22/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3450	4	3	4	0.00
22/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3402	3	3	3	0.00
22/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3426	4	3	4	0.00
22/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6743	7	7	7	0.00
22/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6778	7	7	7	0.00
22/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6709	7	7	7	0.00