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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/06/2023 TO: 23/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	2025 On 03-August-23			Bond Future	170.09	170.8238	170.0910	170.8238	6,305.00
23/06/2023	2025 On 02-November-23			Bond Future	173.88	174.6515	173.8760	174.6515	0.00
23/06/2023	2025 On 01-February-24			Bond Future	176.08	176.8883	176.0806	176.8883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	2025 On 02-May-24			Bond Future	180.18	181.0277	180.1775	181.0277	0.00
23/06/2023	2025 On 01-August-24			Bond Future	182.44	183.2766	182.4387	183.2766	0.00
23/06/2023	2029 On 03-August-23			Bond Future	123.56	124.0656	123.5635	124.0656	2,275.00
23/06/2023	2029 On 02-November-23			Bond Future	124.98	125.5135	124.9812	125.5135	0.00
23/06/2023	2029 On 01-February-24			Bond Future	127.86	128.4121	127.8560	128.4121	0.00
23/06/2023	2029 On 02-May-24			Bond Future	129.46	130.0452	129.4616	130.0452	0.00
23/06/2023	2029 On 01-August-24			Bond Future	132.41	132.9887	132.4107	132.9887	0.00
23/06/2023	2030 On 03-August-23			Bond Future	10.72	87.6634	87.6883	87.6634	78,480.00
23/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3020	3	3	3	0.00
23/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7484	7	7	7	0.00
23/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	498	1	0	1	1,012.00
23/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	971	1	1	1	350.00
23/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2952	3	3	3	0.00
23/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8585	9	9	9	0.00
23/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2986	3	3	3	0.00
23/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	381	0	0	0	0.00
23/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	19	0	0	0	350.00
23/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	395	0	0	0	0.00
23/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1275	1	1	1	0.00
23/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	37	0	0	0	1,012.00
23/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1868	2	2	2	0.00
23/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	388	0	0	0	0.00
23/06/2023	2030 On 02-November-23			Bond Future	10.81	89.6066	89.6183	89.6066	19,740.00
23/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6224	6	6	6	0.00
23/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2827	3	3	3	500.00
23/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4053	4	4	4	0.00
23/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2124	2	2	2	0.00
23/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	689	1	1	1	500.00
23/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1717	2	2	2	500.00
23/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3653	4	4	4	0.00
23/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2081	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
23/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2103	2	2	2	0.00
23/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	879	1	1	1	800.00
23/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1315	1	1	1	500.00
23/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	448	0	0	0	800.00
23/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5716	6	6	6	0.00
23/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3978	4	4	4	0.00
23/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2105	2	2	2	0.00
23/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2124	2	2	2	0.00
23/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1163	1	1	1	500.00
23/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	498	1	0	1	500.00
23/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2502	3	3	3	0.00
23/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4561	5	5	5	0.00
23/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2086	2	2	2	0.00
23/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3058	3	3	3	0.00
23/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1012	1	1	1	800.00
23/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1572	2	2	2	0.00
23/06/2023	2030 On 01-February-24			Bond Future	10.89	87.6491	87.6529	87.6491	0.00
23/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4969	5	5	5	0.00
23/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5659	6	6	6	0.00
23/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4662	5	5	5	0.00
23/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3501	4	4	4	0.00
23/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3601	4	4	4	0.00
23/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3626	4	4	4	0.00
23/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1619	2	2	2	500.00
23/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1179	1	1	1	400.00
23/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	724	1	1	1	400.00
23/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	988	1	1	1	500.00
23/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3652	4	4	4	0.00
23/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4941	5	5	5	0.00
23/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1293	1	1	1	200.00
23/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2771	3	3	3	0.00
23/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1025	1	1	1	1,360.00
23/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1094	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
23/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4725	5	5	5	0.00
23/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6172	6	6	6	0.00
23/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5079	5	5	5	0.00
23/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4949	5	5	5	0.00
23/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4259	4	4	4	0.00
23/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1242	1	1	1	500.00
23/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1781	2	2	2	0.00
23/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1232	1	1	1	500.00
23/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1027	1	1	1	400.00
23/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4518	5	5	5	0.00
23/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3640	4	4	4	0.00
23/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2344	2	2	2	700.00
23/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1794	2	2	2	0.00
23/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1808	2	2	2	0.00
23/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1862	2	2	2	1,360.00
23/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1339	1	1	1	200.00
23/06/2023	2030 On 02-May-24			Bond Future	10.98	89.6806	89.6727	89.6806	0.00
23/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8616	9	9	9	0.00
23/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3197	3	3	3	500.00
23/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5208	5	5	5	0.00
23/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1486	1	1	1	1,000.00
23/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1110	1	1	1	0.00
23/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6414	6	6	6	0.00
23/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2198	2	2	2	500.00
23/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2572	3	3	3	1,080.00
23/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1091	1	1	1	0.00
23/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	957	1	1	1	1,000.00
23/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1100	1	1	1	0.00
23/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5699	6	6	6	0.00
23/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6214	6	6	6	0.00
23/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5730	6	6	6	0.00
23/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3186	3	3	3	0.00
23/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3592	4	4	4	0.00

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23/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1233	1	1	1	1,080.00
23/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2658	3	3	3	0.00
23/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5667	6	6	6	0.00
23/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4706	5	5	5	0.00
23/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1611	2	2	2	1,000.00
23/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	749	1	1	1	500.00
23/06/2023	2030 On 01-August-24			Bond Future	11.09	87.6832	87.6886	87.6832	0.00
23/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1886	2	2	2	0.00
23/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1857	2	2	2	0.00
23/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1871	2	2	2	0.00
23/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4545	5	5	5	0.00
23/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4569	5	5	5	0.00
23/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4521	5	5	5	0.00
23/06/2023	2032 On 03-August-23			Bond Future	11.33	86.2089	86.2130	86.2089	118,200.00
23/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1672	2	2	2	0.00
23/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3578	4	4	4	5,000.00
23/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2694	3	3	3	0.00
23/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2659	3	3	3	0.00
23/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1825	2	2	2	11,000.00
23/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
23/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	11	0	0	0	7,500.00
23/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3732	4	4	4	3,000.00
23/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2729	3	3	3	0.00
23/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	1983	2	2	2	0.00
23/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3202	3	3	3	5,000.00
23/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	514	1	1	1	0.00
23/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	928	1	1	1	7,500.00
23/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	643	1	1	1	0.00
23/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	403	0	0	0	3,000.00
23/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5157	5	5	5	0.00
23/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8887	9	9	9	0.00
23/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1007	1	1	1	11,000.00

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23/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	665	1	1	1	0.00
23/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	654	1	1	1	0.00
23/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	432	0	0	0	0.00
23/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1092	1	1	1	7,500.00
23/06/2023	2032 On 02-November-23			Bond Future	11.43	83.9565	83.9476	83.9565	75,135.00
23/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3430	3	3	3	0.00
23/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4934	5	5	5	0.00
23/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2012	2	2	2	0.00
23/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1717	2	2	2	500.00
23/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	1990	2	2	2	0.00
23/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2124	2	2	2	0.00
23/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3788	4	4	4	0.00
23/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2034	2	2	2	0.00
23/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1069	1	1	1	500.00
23/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	905	1	1	1	500.00
23/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4991	5	5	5	0.00
23/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3346	3	3	3	0.00
23/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2943	3	3	3	0.00
23/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1626	2	2	2	0.00
23/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2844	3	3	3	500.00
23/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4556	5	5	5	0.00
23/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2995	3	3	3	0.00
23/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2969	3	3	3	0.00
23/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1159	1	1	1	500.00
23/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1816	2	2	2	500.00
23/06/2023	2032 On 01-February-24			Bond Future	11.53	85.8762	85.8594	85.8762	0.00
23/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6317	6	6	6	0.00
23/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3995	4	4	4	0.00
23/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1582	2	2	2	1,200.00
23/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5934	6	6	6	0.00
23/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6674	7	7	7	0.00
23/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	732	1	1	1	1,200.00
23/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3939	4	4	4	0.00

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23/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3967	4	4	4	0.00
23/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1614	2	2	2	200.00
23/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2169	2	2	2	500.00
23/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3723	4	4	4	0.00
23/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1326	1	1	1	500.00
23/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2709	3	3	3	200.00
23/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4214	4	4	4	0.00
23/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2547	3	3	3	0.00
23/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2565	3	3	3	0.00
23/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8110	8	8	8	0.00
23/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1378	1	1	1	500.00
23/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5212	5	5	5	0.00
23/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2530	3	3	3	0.00
23/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5147	5	5	5	0.00
23/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5787	6	6	6	0.00
23/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1488	1	1	1	1,200.00
23/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1617	2	2	2	200.00
23/06/2023	2032 On 02-May-24			Bond Future	11.63	83.7028	83.6743	83.7028	0.00
23/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8447	8	8	8	0.00
23/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2204	2	2	2	500.00
23/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2722	3	3	3	1,550.00
23/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1373	1	1	1	0.00
23/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1421	1	1	1	500.00
23/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1361	1	1	1	0.00
23/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6995	7	7	7	0.00
23/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7893	8	8	8	0.00
23/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1802	2	2	2	1,000.00
23/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1385	1	1	1	0.00
23/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1496	1	1	1	1,550.00
23/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1160	1	1	1	1,000.00
23/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7107	7	7	7	0.00
23/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6032	6	6	6	0.00
23/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6356	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
23/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5335	5	5	5	0.00
23/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1274	1	1	1	500.00
23/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6429	6	6	6	0.00
23/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6247	6	6	6	0.00
23/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6392	6	6	6	0.00
23/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3970	4	4	4	0.00
23/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4654	5	5	5	0.00
23/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1148	1	1	1	1,550.00
23/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1515	2	2	2	1,000.00
23/06/2023	2032 On 01-August-24			Bond Future	11.74	85.5757	85.5596	85.5757	0.00
23/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2276	2	2	2	0.00
23/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2294	2	2	2	0.00
23/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2312	2	2	2	0.00
23/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4945	5	5	5	0.00
23/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4973	5	5	5	0.00
23/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5001	5	5	5	0.00
23/06/2023	2033 On 03-August-23			Bond Future	117.45	117.8719	117.4471	117.8719	7,227.00
23/06/2023	2033 On 02-November-23			Bond Future	118.64	119.0883	118.6360	119.0883	0.00
23/06/2023	2033 On 01-February-24			Bond Future	121.36	121.8385	121.3648	121.8385	0.00
23/06/2023	2033 On 02-May-24			Bond Future	122.72	123.2233	122.7244	123.2233	0.00
23/06/2023	2033 On 01-August-24			Bond Future	125.52	126.0124	125.5201	126.0124	0.00
23/06/2023	2037 On 03-August-23			Bond Future	12.26	75.6101	75.6701	75.6101	133,662.00
23/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	0	0	1,800.00
23/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1200	1	1	1	0.00
23/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	31	0	0	0	1,800.00
23/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1152	1	1	1	0.00
23/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1176	1	1	1	0.00
23/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1879	2	2	2	0.00
23/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1909	2	2	2	0.00
23/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7181	7	7	7	0.00
23/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1849	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
23/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11549	12	12	12	0.00
23/06/2023	2037 On 02-November-23			Bond Future	12.38	77.2861	77.3356	77.2861	15,071.00
23/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1001	1	1	1	0.00
23/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1864	2	2	2	750.00
23/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	986	1	1	1	0.00
23/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3184	3	3	3	750.00
23/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8020	8	8	8	0.00
23/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1017	1	1	1	0.00
23/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5478	6	5	6	0.00
23/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5436	6	5	6	0.00
23/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	696	1	1	1	750.00
23/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2434	3	2	3	0.00
23/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3750	4	4	4	0.00
23/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5395	5	5	5	0.00
23/06/2023	2037 On 01-February-24			Bond Future	12.49	74.7967	74.8402	74.7967	0.00
23/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8266	8	8	8	0.00
23/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3108	3	3	3	0.00
23/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3134	3	3	3	0.00
23/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2568	3	3	3	2,500.00
23/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4893	5	5	5	0.00
23/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3160	3	3	3	0.00
23/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3964	4	4	4	0.00
23/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4638	5	5	5	0.00
23/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2662	3	3	3	2,500.00
23/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1366	1	1	1	2,500.00
23/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3990	4	4	4	0.00
23/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4016	4	4	4	0.00
23/06/2023	2037 On 02-May-24			Bond Future	12.60	76.5303	76.5648	76.5303	0.00
23/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1687	1	2	1	0.00
23/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1701	1	2	1	0.00
23/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1715	1	2	1	0.00
23/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7949	8	8	8	0.00
23/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7906	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
23/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7863	8	8	8	0.00
23/06/2023	2037 On 01-August-24			Bond Future	12.73	73.9873	74.0341	73.9873	0.00
23/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3052	3	3	3	0.00
23/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3031	3	3	3	0.00
23/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3010	3	3	3	0.00
23/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	6275	6	6	6	0.00
23/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	6243	6	6	6	0.00
23/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	6211	6	6	6	0.00
23/06/2023	2038 On 03-August-23			Bond Future	124.98	127.4846	124.9825	127.4846	3,019.00
23/06/2023	2038 On 02-November-23			Bond Future	127.76	130.3413	127.7638	130.3413	1,706.00
23/06/2023	2038 On 01-February-24			Bond Future	128.68	131.3303	128.6833	131.3303	0.00
23/06/2023	2038 On 02-May-24			Bond Future	131.68	134.4036	131.6774	134.4036	0.00
23/06/2023	2038 On 01-August-24			Bond Future	132.60	135.3651	132.6027	135.3651	0.00
23/06/2023	2040 On 03-August-23			Bond Future	12.47	76.0488	76.1690	76.0488	125,971.00
23/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	953	1	1	1	0.00
23/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	975	1	1	1	0.00
23/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	997	1	1	1	0.00
23/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2343	2	2	2	0.00
23/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2414	3	2	3	0.00
23/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2378	3	2	3	0.00
23/06/2023	2040 On 02-November-23			Bond Future	12.58	77.7345	77.8456	77.7345	6,489.00
23/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1169	1	1	1	128.00
23/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	860	1	1	1	0.00
23/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3066	3	3	3	128.00
23/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6688	7	7	7	0.00
23/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	833	1	1	1	0.00
23/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	846	1	1	1	0.00
23/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6585	7	7	7	0.00
23/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6681	7	7	7	0.00
23/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1205	1	1	1	128.00
23/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2968	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
23/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5675	6	6	6	0.00
23/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6633	7	7	7	0.00
23/06/2023	2040 On 01-February-24			Bond Future	12.69	75.0050	75.1114	75.0050	28.00
23/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2865	3	3	3	0.00
23/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2815	3	3	3	0.00
23/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2840	3	3	3	0.00
23/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4799	5	5	5	0.00
23/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4830	5	5	5	0.00
23/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4768	5	5	5	0.00
23/06/2023	2040 On 02-May-24			Bond Future	12.81	76.7435	76.8422	76.7435	0.00
23/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1791	2	2	2	0.00
23/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1762	2	2	2	0.00
23/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1776	2	2	2	0.00
23/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8582	8	9	8	0.00
23/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8675	9	9	9	0.00
23/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8628	8	9	8	0.00
23/06/2023	2040 On 01-August-24			Bond Future	12.94	73.9546	74.0673	73.9546	0.00
23/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3283	3	3	3	0.00
23/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3305	3	3	3	0.00
23/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3328	3	3	3	0.00
23/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6575	6	7	6	0.00
23/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6609	6	7	6	0.00
23/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6642	6	7	6	0.00
23/06/2023	2044 On 03-August-23			Bond Future	12.52	72.4834	72.6036	72.4834	80,386.00
23/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	238	0	0	0	4,553.00
23/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1592	2	2	2	0.00
23/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	795	1	1	1	0.00
23/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	511	1	1	1	0.00
23/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	776	1	1	1	0.00
23/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	758	1	1	1	0.00
23/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2855	3	3	3	0.00
23/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2815	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
23/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3499	4	3	4	4,754.00
23/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2775	3	3	3	0.00
23/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1678	2	2	2	9,106.00
23/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4752	5	5	5	3,076.00
23/06/2023	2044 On 02-November-23			Bond Future	12.63	74.0901	74.2018	74.0901	670.00
23/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	749	1	1	1	0.00
23/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	761	1	1	1	0.00
23/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	772	1	1	1	0.00
23/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7025	7	7	7	0.00
23/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7077	7	7	7	0.00
23/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7129	7	7	7	0.00
23/06/2023	2044 On 01-February-24			Bond Future	12.73	71.4025	71.5098	71.4025	0.00
23/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2627	3	3	3	0.00
23/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2652	3	3	3	0.00
23/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2676	3	3	3	0.00
23/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5159	5	5	5	0.00
23/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5192	5	5	5	0.00
23/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5226	5	5	5	0.00
23/06/2023	2044 On 02-May-24			Bond Future	12.84	73.0574	73.1576	73.0574	0.00
23/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1821	2	2	2	0.00
23/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1836	2	2	2	0.00
23/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1851	2	2	2	0.00
23/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8641	9	9	9	0.00
23/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8688	9	9	9	0.00
23/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8736	9	9	9	0.00
23/06/2023	2044 On 01-August-24			Bond Future	12.97	70.3111	70.4248	70.3111	0.00
23/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3247	3	3	3	0.00
23/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3203	3	3	3	0.00
23/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3225	3	3	3	0.00
23/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6954	7	7	7	0.00
23/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6990	7	7	7	0.00
23/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6919	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
23/06/2023	2046 On 03-August-23			Bond Future	112.93	112.7318	112.9318	112.7318	12,882.00
23/06/2023	2046 On 02-November-23			Bond Future	113.35	113.1647	113.3520	113.1647	4,626.00
23/06/2023	2046 On 01-February-24			Bond Future	115.96	115.7783	115.9595	115.7783	0.00
23/06/2023	2046 On 02-May-24			Bond Future	116.51	116.3320	116.5058	116.3320	0.00
23/06/2023	2046 On 01-August-24			Bond Future	119.16	118.9639	119.1589	118.9639	0.00
23/06/2023	2050 On 03-August-23			Bond Future	112.77	112.7446	112.7688	112.7446	10,740.00
23/06/2023	2050 On 02-November-23			Bond Future	115.28	115.2708	115.2782	115.2708	3,364.00
23/06/2023	2050 On 01-February-24			Bond Future	115.68	115.6836	115.6816	115.6836	0.00
23/06/2023	2050 On 02-May-24			Bond Future	118.37	118.3907	118.3732	118.3907	0.00
23/06/2023	2050 On 01-August-24			Bond Future	118.76	118.7522	118.7581	118.7522	0.00
23/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	AL37 On 03-August-23			Index Future	876.49	876.3120	876.4880	876.3120	0.00
23/06/2023	AL37 On 02-November-23			Index Future	895.78	895.7330	895.7780	895.7330	0.00
23/06/2023	AL37 On 01-February-24			Index Future	916.17	916.2090	916.1720	916.2090	0.00
23/06/2023	AL37 On 02-May-24			Index Future	937.29	937.4470	937.2860	937.4470	0.00
23/06/2023	AL37 On 01-August-24			Index Future	958.45	958.4780	958.4470	958.4780	0.00
23/06/2023	AL7T On 03-August-23			Index Future	997.77	997.5340	997.7730	997.5340	0.00
23/06/2023	AL7T On 02-November-23			Index Future	1019.73	1019.6420	1019.7310	1019.6420	0.00
23/06/2023	AL7T On 01-February-24			Index Future	1042.95	1042.9500	1042.9480	1042.9500	0.00
23/06/2023	AL7T On 02-May-24			Index Future	1066.98	1067.1250	1066.9830	1067.1250	0.00
23/06/2023	AL7T On 01-August-24			Index Future	1091.07	1091.0660	1091.0730	1091.0660	0.00
23/06/2023	ALBI On 03-August-23			Index Future	872.84	872.2720	872.8440	872.2720	106.00
23/06/2023	ALBI On 02-November-23			Index Future	892.05	891.6030	892.0530	891.6030	0.00
23/06/2023	ALBI On 01-February-24			Index Future	912.36	911.9850	912.3630	911.9850	0.00
23/06/2023	ALBI On 02-May-24			Index Future	933.39	933.1240	933.3880	933.1240	0.00
23/06/2023	ALBI On 01-August-24			Index Future	954.46	954.0580	954.4620	954.0580	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	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
23/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2023	ES33 On 03-August-23			Bond Future	12.76	73.5097	73.5380	73.5097	350.00
23/06/2023	ES33 On 02-November-23			Bond Future	12.91	71.3580	71.3759	71.3580	0.00
23/06/2023	ES33 On 01-February-24			Bond Future	13.06	73.0062	73.0180	73.0062	0.00
23/06/2023	ES33 On 02-May-24			Bond Future	13.20	70.9134	70.9159	70.9134	0.00
23/06/2023	ES33 On 01-August-24			Bond Future	13.37	72.5152	72.5287	72.5152	0.00
23/06/2023	ES42 On 03-August-23			Bond Future	13.18	70.0290	70.1375	70.0290	4,000.00
23/06/2023	ES42 On 02-November-23			Bond Future	13.32	67.3345	67.4348	67.3345	0.00
23/06/2023	ES42 On 01-February-24			Bond Future	13.46	68.8901	68.9865	68.8901	0.00
23/06/2023	ES42 On 02-May-24			Bond Future	13.59	66.2390	66.3285	66.2390	0.00
23/06/2023	ES42 On 01-August-24			Bond Future	13.74	67.7332	67.8353	67.7332	0.00
23/06/2023	GOVI On 03-August-23			GOVI	860.32	859.7670	860.3170	859.7670	835.00
23/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	230870	23	23	23	0.00
23/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	231070	23	23	23	0.00
23/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	230970	23	23	23	0.00
23/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23			GOVI	879.25	878.8210	879.2510	878.8210	0.00
23/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	65590	7	7	7	0.00
23/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	65690	7	7	7	0.00
23/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	65490	7	7	7	0.00
23/06/2023	GOVI On 01-February-24			GOVI	899.27	898.9100	899.2690	898.9100	0.00
23/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	192890	19	19	19	0.00
23/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	192790	19	19	19	0.00
23/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	192690	19	19	19	0.00
23/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24			GOVI	919.99	919.7470	919.9930	919.7470	0.00
23/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	309770	31	31	31	0.00
23/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	309870	31	31	31	0.00
23/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	309970	31	31	31	0.00
23/06/2023	GOVI On 01-August-24			GOVI	940.76	940.3810	940.7640	940.3810	0.00
23/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
23/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	26260	3	3	3	0.00
23/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	26160	3	3	3	0.00
23/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	26060	3	3	3	0.00
23/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2023	IGOV On 03-August-23			Index Future	328.00	329.1080	328.0040	329.1080	465.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	IGOV On 02-November-23			Index Future	335.30	336.4820	335.3030	336.4820	16.00
23/06/2023	IGOV On 01-February-24			Index Future	343.02	344.2530	343.0150	344.2530	0.00
23/06/2023	IGOV On 02-May-24			Index Future	351.00	352.3090	350.9970	352.3090	0.00
23/06/2023	IGOV On 01-August-24			Index Future	359.00	360.2880	358.9960	360.2880	0.00
23/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.5050	91.5000	91.5050	0.00
23/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.3200	91.3200	91.3200	0.00
23/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.76	91.2450	91.2400	91.2450	0.00
23/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.79	91.2250	91.2150	91.2250	0.00
23/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.79	91.2150	91.2100	91.2150	0.00
23/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.82	91.1850	91.1850	91.1850	0.00
23/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.79	91.1900	91.2100	91.1900	0.00
23/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.64	91.3300	91.3650	91.3300	0.00
23/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.54	91.4250	91.4650	91.4250	0.00
23/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.43	91.5300	91.5700	91.5300	0.00
23/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.38	91.5750	91.6250	91.5750	0.00
23/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.37	91.5750	91.6350	91.5750	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R035 On 03-August-23			Bond Future	11.94	84.8955	84.9279	84.8955	65,514.00
23/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1017	1	1	1	0.00
23/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1612	2	2	2	0.00
23/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1641	2	2	2	0.00
23/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1670	2	2	2	0.00
23/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3441	3	3	3	5,000.00
23/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1338	1	1	1	0.00
23/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1361	1	1	1	0.00
23/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	518	1	1	1	0.00
23/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1385	1	1	1	0.00
23/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2025	2	2	2	4,870.00
23/06/2023	R035 On 02-November-23			Bond Future	12.05	82.2662	82.2867	82.2662	110,029.00
23/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1325	1	1	1	0.00
23/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1974	2	2	2	750.00
23/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3335	3	3	3	750.00
23/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	371	0	0	0	400.00
23/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5385	5	5	5	0.00
23/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8188	8	8	8	0.00
23/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	836	1	1	1	400.00
23/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1289	1	1	1	0.00
23/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1307	1	1	1	0.00
23/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4717	5	5	5	0.00
23/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4755	5	5	5	0.00
23/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	680	1	1	1	750.00
23/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1361	1	1	1	400.00
23/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8390	8	8	8	0.00
23/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2363	2	2	2	0.00
23/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5935	6	6	6	0.00
23/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3635	4	4	4	0.00
23/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4680	5	5	5	0.00
23/06/2023	R035 On 01-February-24			Bond Future	12.17	84.1472	84.1605	84.1472	0.00
23/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3606	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
23/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1300	1	1	1	400.00
23/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3550	4	4	4	0.00
23/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7730	8	8	8	0.00
23/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	747	1	1	1	400.00
23/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3578	4	4	4	0.00
23/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3453	4	3	4	0.00
23/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9272	9	9	9	0.00
23/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6935	7	7	7	0.00
23/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3477	4	3	4	0.00
23/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1452	2	1	2	400.00
23/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3430	3	3	3	0.00
23/06/2023	R035 On 02-May-24			Bond Future	12.27	81.5820	81.5848	81.5820	0.00
23/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1751	2	2	2	0.00
23/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1736	2	2	2	0.00
23/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1722	2	2	2	0.00
23/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7449	7	7	7	0.00
23/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7408	7	7	7	0.00
23/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7367	7	7	7	0.00
23/06/2023	R035 On 01-August-24			Bond Future	12.39	83.4080	83.4233	83.4080	0.00
23/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2884	3	3	3	0.00
23/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2905	3	3	3	0.00
23/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2926	3	3	3	0.00
23/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5928	6	6	6	0.00
23/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5896	6	6	6	0.00
23/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5865	6	6	6	0.00
23/06/2023	R053 On 03-August-23			Bond Future	12.49	97.2204	97.3765	97.2204	0.00
23/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3041	3	3	3	0.00
23/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3086	3	3	3	0.00
23/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3131	3	3	3	0.00
23/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1461	2	1	2	0.00
23/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1486	2	1	2	0.00
23/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1512	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
23/06/2023	R053 On 02-November-23			Bond Future	12.60	93.5090	93.6538	93.5090	1,349.00
23/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4954	5	5	5	0.00
23/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4871	5	5	5	0.00
23/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4913	5	5	5	0.00
23/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3356	3	3	3	0.00
23/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3385	3	3	3	0.00
23/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3329	3	3	3	0.00
23/06/2023	R053 On 01-February-24			Bond Future	12.71	95.6473	95.7868	95.6473	0.00
23/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6005	6	6	6	0.00
23/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5925	6	6	6	0.00
23/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	5965	6	6	6	0.00
23/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4378	5	4	5	0.00
23/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4435	5	4	5	0.00
23/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4406	5	4	5	0.00
23/06/2023	R053 On 02-May-24			Bond Future	12.81	91.9969	92.1271	91.9969	0.00
23/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6762	7	7	7	0.00
23/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6801	7	7	7	0.00
23/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6840	7	7	7	0.00
23/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5346	5	5	5	0.00
23/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5317	5	5	5	0.00
23/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5289	5	5	5	0.00
23/06/2023	R053 On 01-August-24			Bond Future	12.93	94.0539	94.2016	94.0539	0.00
23/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7289	7	7	7	0.00
23/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7213	7	7	7	0.00
23/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7251	7	7	7	0.00
23/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5847	6	6	6	0.00
23/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5876	6	6	6	0.00
23/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5819	6	6	6	0.00
23/06/2023	R186 On 03-August-23			Bond Future	9.36	104.5585	104.5733	104.5585	54,207.00
23/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1396	1	1	1	0.00
23/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1440	1	1	1	0.00
23/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1418	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
23/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	337	0	0	0	0.00
23/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	343	0	0	0	0.00
23/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	330	0	0	0	0.00
23/06/2023	R186 On 02-November-23			Bond Future	9.40	106.8758	106.8748	106.8758	32,252.00
23/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3066	3	3	3	0.00
23/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1168	1	1	1	0.00
23/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1154	1	1	1	0.00
23/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	862	1	1	1	1,715.00
23/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1182	1	1	1	0.00
23/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1189	1	1	1	0.00
23/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1215	1	1	1	0.00
23/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1202	1	1	1	0.00
23/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	363	0	0	0	1,715.00
23/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1547	2	2	2	0.00
23/06/2023	R186 On 01-February-24			Bond Future	9.42	104.0074	103.9968	104.0074	0.00
23/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1584	2	2	2	0.00
23/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1570	2	2	2	0.00
23/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1555	2	2	2	0.00
23/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1326	1	1	1	0.00
23/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1346	1	1	1	0.00
23/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1336	1	1	1	0.00
23/06/2023	R186 On 02-May-24			Bond Future	9.42	106.4181	106.3933	106.4181	0.00
23/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	346	0	0	0	0.00
23/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2005	2	2	2	2,030.00
23/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	342	0	0	0	0.00
23/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3091	3	3	3	0.00
23/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	350	0	0	0	0.00
23/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3684	4	4	4	0.00
23/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1293	1	1	1	0.00
23/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	856	1	1	1	2,030.00
23/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3724	4	4	4	0.00
23/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3704	4	4	4	0.00
23/06/2023	R186 On 01-August-24			Bond Future	9.45	103.4904	103.4810	103.4904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	832	1	1	1	0.00
23/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	815	1	1	1	0.00
23/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	823	1	1	1	0.00
23/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2437	3	2	3	0.00
23/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2463	3	2	3	0.00
23/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2450	3	2	3	0.00
23/06/2023	R197 On 03-August-23			Bond Future	334.99	335.5344	334.9932	335.5344	44.00
23/06/2023	R197 On 02-November-23			Bond Future	342.45	343.0525	342.4476	343.0525	0.00
23/06/2023	R202 On 03-August-23			Bond Future	250.65	250.0620	250.6481	250.0620	5,336.00
23/06/2023	R202 On 02-November-23			Bond Future	256.23	255.6649	256.2257	255.6649	0.00
23/06/2023	R202 On 01-February-24			Bond Future	257.15	256.5989	257.1498	256.5989	0.00
23/06/2023	R202 On 02-May-24			Bond Future	263.13	262.6036	263.1331	262.6036	0.00
23/06/2023	R202 On 01-August-24			Bond Future	264.02	263.4229	264.0160	263.4229	0.00
23/06/2023	R209 On 03-August-23			Bond Future	11.99	65.2670	65.2949	65.2670	11,551.00
23/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	27	0	0	0	7,000.00
23/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1205	1	1	1	0.00
23/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	190	0	0	0	7,000.00
23/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	0	0	1,800.00
23/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	21	0	0	0	1,800.00
23/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1159	1	1	1	0.00
23/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1182	1	1	1	0.00
23/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1325	1	1	1	0.00
23/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1292	1	1	1	1,750.00
23/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3790	4	4	4	0.00
23/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1406	1	1	1	0.00
23/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10328	10	10	10	0.00
23/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1453	1	1	1	0.00
23/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1429	1	1	1	0.00
23/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6212	6	6	6	0.00
23/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6472	7	6	7	0.00
23/06/2023	R209 On 02-November-23			Bond Future	12.10	63.5596	63.5783	63.5596	9,630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	978	1	1	1	0.00
23/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	950	1	1	1	0.00
23/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	964	1	1	1	0.00
23/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4572	5	5	5	0.00
23/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4607	5	5	5	0.00
23/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4536	5	5	5	0.00
23/06/2023	R209 On 01-February-24			Bond Future	12.19	65.0130	65.0262	65.0130	0.00
23/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2937	3	3	3	0.00
23/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2913	3	3	3	0.00
23/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	2960	3	3	3	0.00
23/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3192	3	3	3	0.00
23/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3213	3	3	3	0.00
23/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3235	3	3	3	0.00
23/06/2023	R209 On 02-May-24			Bond Future	12.29	63.3654	63.3704	63.3654	0.00
23/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1521	1	2	1	0.00
23/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1509	1	2	1	0.00
23/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1496	1	1	1	0.00
23/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6782	7	7	7	0.00
23/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6745	7	7	7	0.00
23/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6707	7	7	7	0.00
23/06/2023	R209 On 01-August-24			Bond Future	12.40	64.7833	64.7982	64.7833	0.00
23/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2610	2	3	2	0.00
23/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2592	2	3	2	0.00
23/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2629	2	3	2	0.00
23/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5332	5	5	5	0.00
23/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5360	5	5	5	0.00
23/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5389	5	5	5	0.00
23/06/2023	R210 On 03-August-23			Bond Future	228.22	227.8251	228.2183	227.8251	421.00
23/06/2023	R210 On 02-November-23			Bond Future	230.12	229.7571	230.1243	229.7571	0.00
23/06/2023	R210 On 01-February-24			Bond Future	235.42	235.0632	235.4177	235.0632	0.00
23/06/2023	R210 On 02-May-24			Bond Future	237.63	237.2961	237.6336	237.2961	0.00
23/06/2023	R210 On 01-August-24			Bond Future	243.05	242.6662	243.0461	242.6662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R213 On 03-August-23			Bond Future	11.12	82.3148	82.3403	82.3148	23,653.00
23/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2580	3	3	3	0.00
23/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2613	3	3	3	0.00
23/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2647	3	3	3	0.00
23/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	488	1	0	1	0.00
23/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	480	1	0	1	0.00
23/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	497	1	0	1	0.00
23/06/2023	R213 On 02-November-23			Bond Future	11.22	80.5813	80.5950	80.5813	3,359.00
23/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2734	3	3	3	750.00
23/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6486	6	6	6	0.00
23/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1999	2	2	2	0.00
23/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1978	2	2	2	0.00
23/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2020	2	2	2	0.00
23/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1642	2	2	2	750.00
23/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2854	3	3	3	0.00
23/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2418	2	2	2	0.00
23/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2461	2	2	2	0.00
23/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2439	2	2	2	0.00
23/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	540	1	1	1	750.00
23/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1826	2	2	2	0.00
23/06/2023	R213 On 01-February-24			Bond Future	11.32	82.4237	82.4302	82.4237	0.00
23/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3715	4	4	4	0.00
23/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3664	4	4	4	0.00
23/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3690	4	4	4	0.00
23/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2111	2	2	2	0.00
23/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2126	2	2	2	0.00
23/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2096	2	2	2	0.00
23/06/2023	R213 On 02-May-24			Bond Future	11.41	80.7726	80.7686	80.7726	0.00
23/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1191	1	1	1	0.00
23/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1201	1	1	1	0.00
23/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1211	1	1	1	0.00
23/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5850	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
23/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5883	6	6	6	0.00
23/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5916	6	6	6	0.00
23/06/2023	R213 On 01-August-24			Bond Future	11.52	82.5812	82.5894	82.5812	0.00
23/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2056	2	2	2	0.00
23/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2024	2	2	2	0.00
23/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2040	2	2	2	0.00
23/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4629	5	5	5	0.00
23/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4654	5	5	5	0.00
23/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4605	5	5	5	0.00
23/06/2023	R214 On 03-August-23			Bond Future	12.32	61.2885	61.3887	61.2885	19,096.00
23/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1000	1	1	1	0.00
23/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	958	1	1	1	0.00
23/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	979	1	1	1	0.00
23/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1780	2	2	2	0.00
23/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1808	2	2	2	0.00
23/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1753	2	2	2	0.00
23/06/2023	R214 On 02-November-23			Bond Future	12.42	59.3433	59.4365	59.3433	12.00
23/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	705	1	1	1	0.00
23/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	726	1	1	1	0.00
23/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	715	1	1	1	0.00
23/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5485	6	5	6	0.00
23/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5527	6	6	6	0.00
23/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5443	6	5	6	0.00
23/06/2023	R214 On 01-February-24			Bond Future	12.53	60.7001	60.7900	60.7001	0.00
23/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2328	2	2	2	0.00
23/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2349	2	2	2	0.00
23/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2370	2	2	2	0.00
23/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4091	4	4	4	0.00
23/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4118	4	4	4	0.00
23/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4145	4	4	4	0.00
23/06/2023	R214 On 02-May-24			Bond Future	12.62	58.7999	58.8840	58.7999	0.00
23/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1555	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1529	1	2	1	0.00
23/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1542	1	2	1	0.00
23/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7162	7	7	7	0.00
23/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7201	7	7	7	0.00
23/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7122	7	7	7	0.00
23/06/2023	R214 On 01-August-24			Bond Future	12.73	60.1158	60.2109	60.1158	0.00
23/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2860	3	3	3	0.00
23/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2879	3	3	3	0.00
23/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2899	3	3	3	0.00
23/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5430	5	5	5	0.00
23/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5458	5	5	5	0.00
23/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5487	5	5	5	0.00
23/06/2023	R248 On 03-August-23			Bond Future	12.45	75.4989	75.6206	75.4989	97,118.00
23/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	774	1	1	1	0.00
23/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	793	1	1	1	0.00
23/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4489	4	4	4	0.00
23/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1242	1	1	1	1,100.00
23/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	346	0	0	0	1,100.00
23/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	813	1	1	1	0.00
23/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2806	3	3	3	0.00
23/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	4239	4	4	4	0.00
23/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2112	2	2	2	0.00
23/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	428	1	0	1	1,100.00
23/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2846	3	3	3	0.00
23/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2887	3	3	3	0.00
23/06/2023	R248 On 02-November-23			Bond Future	12.56	72.7250	72.8380	72.7250	169,112.00
23/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1253	1	1	1	220.00
23/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	772	1	1	1	0.00
23/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2924	3	3	3	220.00
23/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6722	7	7	7	0.00
23/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	749	1	1	1	0.00
23/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	760	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
23/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7279	7	7	7	0.00
23/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1287	1	1	1	220.00
23/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5773	6	6	6	0.00
23/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3273	3	3	3	0.00
23/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7387	7	7	7	0.00
23/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7333	7	7	7	0.00
23/06/2023	R248 On 01-February-24			Bond Future	12.67	74.3878	74.4968	74.3878	0.00
23/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2559	3	3	3	0.00
23/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2512	3	3	3	0.00
23/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2535	3	3	3	0.00
23/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5522	6	6	6	0.00
23/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5559	6	6	6	0.00
23/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5486	6	5	6	0.00
23/06/2023	R248 On 02-May-24			Bond Future	12.77	71.6600	71.7620	71.6600	13,000.00
23/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1716	2	2	2	0.00
23/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1687	2	2	2	0.00
23/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1702	2	2	2	0.00
23/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9444	9	9	9	0.00
23/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9546	10	10	10	0.00
23/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9495	10	9	10	0.00
23/06/2023	R248 On 01-August-24			Bond Future	12.88	73.2634	73.3788	73.2634	0.00
23/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3540	3	4	3	0.00
23/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3493	3	3	3	0.00
23/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3516	3	4	3	0.00
23/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6718	7	7	7	0.00
23/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6753	7	7	7	0.00
23/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6683	7	7	7	0.00