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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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

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	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	10.7277	87.5505	78,480.00
22/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3036	3	3036	3	0.00
22/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7466	7	7466	7	0.00
22/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	556	1	556	1	1,012.00
22/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1025	1	1025	1	350.00
22/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2970	3	2970	3	0.00
22/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8564	8	8564	8	0.00
22/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3003	3	3003	3	0.00
22/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	422	0	422	0	0.00
22/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	22	0	22	0	350.00
22/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	437	0	437	0	0.00
22/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1353	1	1353	1	0.00
22/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	44	0	44	0	1,012.00
22/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1951	2	1951	2	0.00
22/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	430	0	430	0	0.00
22/06/2023	2030 On 02-November-23			Bond Future	10.81	89.4914	10.8135	89.4914	19,740.00
22/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6235	6	6235	6	0.00
22/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2853	3	2853	3	500.00
22/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4073	4	4073	4	0.00
22/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2152	2	2152	2	0.00
22/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	711	1	711	1	500.00
22/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1744	2	1744	2	500.00
22/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3675	4	3675	4	0.00
22/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2109	2	2109	2	0.00
22/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2130	2	2130	2	0.00
22/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	903	1	903	1	800.00
22/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1341	1	1341	1	500.00
22/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	466	0	466	0	800.00
22/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5745	6	5745	6	0.00
22/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4013	4	4013	4	0.00

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22/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2145	2	2145	2	0.00
22/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2164	2	2164	2	0.00
22/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1197	1	1197	1	500.00
22/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	521	1	521	1	500.00
22/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2541	3	2541	3	0.00
22/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4594	5	4594	5	0.00
22/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2125	2	2125	2	0.00
22/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3096	3	3096	3	0.00
22/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1045	1	1045	1	800.00
22/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1610	2	1610	2	0.00
22/06/2023	2030 On 01-February-24			Bond Future	10.89	87.5314	10.8930	87.5314	0.00
22/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5019	5	5019	5	0.00
22/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5706	6	5706	6	0.00
22/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4713	5	4713	5	0.00
22/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3558	3	3558	3	0.00
22/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3658	4	3658	4	0.00
22/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3683	4	3683	4	0.00
22/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1675	2	1675	2	500.00
22/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1229	1	1229	1	400.00
22/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	765	1	765	1	400.00
22/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1034	1	1034	1	500.00
22/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3708	4	3708	4	0.00
22/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4991	5	4991	5	0.00
22/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1345	1	1345	1	200.00
22/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2829	3	2829	3	0.00
22/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1073	1	1073	1	1,360.00
22/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1143	1	1143	1	500.00
22/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4777	5	4777	5	0.00
22/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6216	6	6216	6	0.00
22/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5129	5	5129	5	0.00
22/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5000	5	5000	5	0.00
22/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4315	4	4315	4	0.00
22/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1296	1	1296	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	11.37	Put	Bond Future	1841	2	1841	2	0.00
22/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1286	1	1286	1	500.00
22/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1078	1	1078	1	400.00
22/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4571	5	4571	5	0.00
22/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3700	4	3700	4	0.00
22/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2406	2	2406	2	700.00
22/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1855	2	1855	2	0.00
22/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1868	2	1868	2	0.00
22/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1924	2	1924	2	1,360.00
22/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1395	1	1395	1	200.00
22/06/2023	2030 On 02-May-24			Bond Future	10.98	89.5602	10.9771	89.5602	0.00
22/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8612	9	8612	9	0.00
22/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3181	3	3181	3	500.00
22/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5197	5	5197	5	0.00
22/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1470	1	1470	1	1,000.00
22/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1093	1	1093	1	0.00
22/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6406	6	6406	6	0.00
22/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2183	2	2183	2	500.00
22/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2556	3	2556	3	1,080.00
22/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1074	1	1074	1	0.00
22/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	941	1	941	1	1,000.00
22/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1084	1	1084	1	0.00
22/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5674	6	5674	6	0.00
22/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6190	6	6190	6	0.00
22/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5706	6	5706	6	0.00
22/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3162	3	3162	3	0.00
22/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3569	4	3569	4	0.00
22/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1216	1	1216	1	1,080.00
22/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2634	3	2634	3	0.00
22/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5643	6	5643	6	0.00
22/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4681	5	4681	5	0.00
22/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1593	2	1593	2	1,000.00
22/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	737	1	737	1	500.00

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22/06/2023	2030 On 01-August-24			Bond Future	11.09	87.5598	11.0892	87.5598	0.00
22/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1880	2	1880	2	0.00
22/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1851	2	1851	2	0.00
22/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1866	2	1866	2	0.00
22/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4545	5	4545	5	0.00
22/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4568	5	4568	5	0.00
22/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4521	5	4521	5	0.00
22/06/2023	2032 On 03-August-23			Bond Future	11.33	86.1540	11.3296	86.1540	118,283.00
22/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1713	2	1713	2	0.00
22/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3598	4	3598	4	5,000.00
22/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2722	3	2722	3	0.00
22/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2687	3	2687	3	0.00
22/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1864	2	1864	2	11,000.00
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	21	0	7,500.00
22/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3750	4	3750	4	3,000.00
22/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2757	3	2757	3	0.00
22/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2019	2	2019	2	0.00
22/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3224	3	3224	3	5,000.00
22/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	541	1	541	1	0.00
22/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	969	1	969	1	7,500.00
22/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	675	1	675	1	0.00
22/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	425	0	425	0	3,000.00
22/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5172	5	5172	5	0.00
22/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8891	9	8891	9	0.00
22/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1050	1	1050	1	11,000.00
22/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	698	1	698	1	0.00
22/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	686	1	686	1	0.00
22/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	455	0	455	0	0.00
22/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1137	1	1137	1	7,500.00
22/06/2023	2032 On 02-November-23			Bond Future	11.43	83.9006	11.4302	83.9006	74,740.00
22/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3453	3	3453	3	0.00
22/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4954	5	4954	5	0.00

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22/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2033	2	2033	2	0.00
22/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1737	2	1737	2	500.00
22/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2011	2	2011	2	0.00
22/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2146	2	2146	2	0.00
22/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3809	4	3809	4	0.00
22/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2055	2	2055	2	0.00
22/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1086	1	1086	1	500.00
22/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	921	1	921	1	500.00
22/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4998	5	4998	5	0.00
22/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3357	3	3357	3	0.00
22/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2956	3	2956	3	0.00
22/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1638	2	1638	2	0.00
22/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2856	3	2856	3	500.00
22/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	4565	5	4565	5	0.00
22/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3007	3	3007	3	0.00
22/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2981	3	2981	3	0.00
22/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1170	1	1170	1	500.00
22/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1829	2	1829	2	500.00
22/06/2023	2032 On 01-February-24			Bond Future	11.52	85.8191	11.5241	85.8191	0.00
22/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6325	6	6325	6	0.00
22/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3999	4	3999	4	0.00
22/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1585	2	1585	2	1,200.00
22/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5941	6	5941	6	0.00
22/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6681	7	6681	7	0.00
22/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	731	1	731	1	1,200.00
22/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3944	4	3944	4	0.00
22/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3972	4	3972	4	0.00
22/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1617	2	1617	2	200.00
22/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2172	2	2172	2	500.00
22/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3726	4	3726	4	0.00
22/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1329	1	1329	1	500.00
22/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2695	3	2695	3	200.00
22/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4200	4	4200	4	0.00

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22/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2535	3	2535	3	0.00
22/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2553	3	2553	3	0.00
22/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8093	8	8093	8	0.00
22/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1369	1	1369	1	500.00
22/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5198	5	5198	5	0.00
22/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2518	3	2518	3	0.00
22/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5133	5	5133	5	0.00
22/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5774	6	5774	6	0.00
22/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1478	2	1478	2	1,200.00
22/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1607	2	1607	2	200.00
22/06/2023	2032 On 02-May-24			Bond Future	11.62	83.6444	11.6188	83.6444	0.00
22/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8477	8	8477	8	0.00
22/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2194	2	2194	2	500.00
22/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2729	3	2729	3	1,550.00
22/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1321	1	1321	1	0.00
22/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1376	1	1376	1	500.00
22/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1307	1	1307	1	0.00
22/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7025	7	7025	7	0.00
22/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7923	8	7923	8	0.00
22/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1786	2	1786	2	1,000.00
22/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1335	1	1335	1	0.00
22/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1461	1	1461	1	1,550.00
22/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1102	1	1102	1	1,000.00
22/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7021	7	7021	7	0.00
22/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5969	6	5969	6	0.00
22/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6277	6	6277	6	0.00
22/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5291	5	5291	5	0.00
22/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1276	1	1276	1	500.00
22/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6347	6	6347	6	0.00
22/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6174	6	6174	6	0.00
22/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6312	6	6312	6	0.00
22/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3948	4	3948	4	0.00
22/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4617	5	4617	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1149	1	1149	1	1,550.00
22/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1517	2	1517	2	1,000.00
22/06/2023	2032 On 01-August-24			Bond Future	11.73	85.5158	11.7348	85.5158	0.00
22/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2245	2	2245	2	0.00
22/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2263	2	2263	2	0.00
22/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2281	2	2281	2	0.00
22/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4898	5	4898	5	0.00
22/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4925	5	4925	5	0.00
22/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4953	5	4953	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	12.2731	75.7105	133,378.00
22/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
22/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1198	1	1198	1	0.00
22/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	33	0	33	0	1,800.00
22/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1150	1	1150	1	0.00
22/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1174	1	1174	1	0.00
22/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1937	2	1937	2	0.00
22/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1967	2	1967	2	0.00
22/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	7243	7	7243	7	0.00
22/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1907	2	1907	2	0.00
22/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11609	12	11609	12	0.00
22/06/2023	2037 On 02-November-23			Bond Future	12.38	77.3889	12.3845	77.3889	15,071.00
22/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1035	1	1035	1	0.00
22/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	1910	2	1910	2	750.00
22/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1020	1	1020	1	0.00
22/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3232	3	3232	3	750.00
22/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8021	8	8021	8	0.00
22/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1050	1	1050	1	0.00
22/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5561	5	5561	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5519	5	5519	5	0.00
22/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	746	1	746	1	750.00
22/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2530	2	2530	2	0.00
22/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3846	4	3846	4	0.00
22/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5478	5	5478	5	0.00
22/06/2023	2037 On 01-February-24			Bond Future	12.49	74.9019	12.4939	74.9019	0.00
22/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8271	8	8271	8	0.00
22/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3142	3	3142	3	0.00
22/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3168	3	3168	3	0.00
22/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2600	3	2600	3	2,500.00
22/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	4921	5	4921	5	0.00
22/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3194	3	3194	3	0.00
22/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	4042	4	4042	4	0.00
22/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4713	5	4713	5	0.00
22/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2734	3	2734	3	2,500.00
22/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1414	1	1414	1	2,500.00
22/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	4068	4	4068	4	0.00
22/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	4094	4	4094	4	0.00
22/06/2023	2037 On 02-May-24			Bond Future	12.61	76.6380	12.6057	76.6380	0.00
22/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1437	1	1437	1	0.00
22/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1450	1	1450	1	0.00
22/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1464	1	1464	1	0.00
22/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7733	8	7733	8	0.00
22/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7690	8	7690	8	0.00
22/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7646	8	7646	8	0.00
22/06/2023	2037 On 01-August-24			Bond Future	12.74	74.0971	12.7376	74.0971	0.00
22/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	2675	3	2675	3	0.00
22/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	2653	3	2653	3	0.00
22/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2632	3	2632	3	0.00
22/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5945	6	5945	6	0.00
22/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5913	6	5913	6	0.00
22/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5881	6	5881	6	0.00
22/06/2023	2038 On 03-August-23			Bond Future	127.48	127.6050	127.4846	127.6050	3,019.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	12.4889	76.2399	125,971.00
22/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	977	1	977	1	0.00
22/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	999	1	999	1	0.00
22/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1021	1	1021	1	0.00
22/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2486	2	2486	2	0.00
22/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2558	2	2558	2	0.00
22/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2522	2	2522	2	0.00
22/06/2023	2040 On 02-November-23			Bond Future	12.60	77.9301	12.6024	77.9301	6,489.00
22/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1143	1	1143	1	128.00
22/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	840	1	840	1	0.00
22/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3009	3	3009	3	128.00
22/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	6601	7	6601	7	0.00
22/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	813	1	813	1	0.00
22/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	827	1	827	1	0.00
22/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6676	7	6676	7	0.00
22/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6773	7	6773	7	0.00
22/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1229	1	1229	1	128.00
22/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	3022	3	3022	3	0.00
22/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5760	6	5760	6	0.00
22/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6725	7	6725	7	0.00
22/06/2023	2040 On 01-February-24			Bond Future	12.71	75.2051	12.7140	75.2051	28.00
22/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	2871	3	2871	3	0.00
22/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	2821	3	2821	3	0.00
22/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	2846	3	2846	3	0.00
22/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4911	5	4911	5	0.00
22/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4942	5	4942	5	0.00
22/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4880	5	4880	5	0.00
22/06/2023	2040 On 02-May-24			Bond Future	12.83	76.9482	12.8277	76.9482	0.00
22/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1542	2	1542	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	2040 On 02-May-24	11.60	Call	Bond Future	1511	2	1511	2	0.00
22/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1526	2	1526	2	0.00
22/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	8432	8	8432	8	0.00
22/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8522	8	8522	8	0.00
22/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8477	8	8477	8	0.00
22/06/2023	2040 On 01-August-24			Bond Future	12.96	74.1636	12.9608	74.1636	0.00
22/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	2860	3	2860	3	0.00
22/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	2882	3	2882	3	0.00
22/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	2905	3	2905	3	0.00
22/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6265	6	6265	6	0.00
22/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6298	6	6298	6	0.00
22/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6332	6	6332	6	0.00
22/06/2023	2044 On 03-August-23			Bond Future	12.54	72.6466	12.5368	72.6466	80,386.00
22/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	257	0	257	0	4,553.00
22/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1612	2	1612	2	0.00
22/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	826	1	826	1	0.00
22/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	540	1	540	1	0.00
22/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	807	1	807	1	0.00
22/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	788	1	788	1	0.00
22/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	3006	3	3006	3	0.00
22/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2966	3	2966	3	0.00
22/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3649	4	3649	4	4,754.00
22/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2926	3	2926	3	0.00
22/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1818	2	1818	2	9,106.00
22/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4890	5	4890	5	3,076.00
22/06/2023	2044 On 02-November-23			Bond Future	12.65	74.2572	12.6461	74.2572	670.00
22/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	745	1	745	1	0.00
22/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	758	1	758	1	0.00
22/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	770	1	770	1	0.00
22/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	7135	7	7135	7	0.00
22/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	7185	7	7185	7	0.00
22/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	7236	7	7236	7	0.00
22/06/2023	2044 On 01-February-24			Bond Future	12.75	71.5734	12.7534	71.5734	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 01-February-24	12.27	Call	Bond Future	2644	3	2644	3	0.00
22/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2668	3	2668	3	0.00
22/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2693	3	2693	3	0.00
22/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	5283	5	5283	5	0.00
22/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	5316	5	5316	5	0.00
22/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	5350	5	5350	5	0.00
22/06/2023	2044 On 02-May-24			Bond Future	12.86	73.2323	12.8624	73.2323	0.00
22/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	1689	2	1689	2	0.00
22/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	1704	2	1704	2	0.00
22/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	1718	2	1718	2	0.00
22/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8609	8	8609	8	0.00
22/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8657	9	8657	9	0.00
22/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8704	9	8704	9	0.00
22/06/2023	2044 On 01-August-24			Bond Future	12.99	70.4897	12.9895	70.4897	0.00
22/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3073	3	3073	3	0.00
22/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3028	3	3028	3	0.00
22/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3051	3	3051	3	0.00
22/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6894	7	6894	7	0.00
22/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6929	7	6929	7	0.00
22/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6859	7	6859	7	0.00
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

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	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
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

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	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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	12.7686	73.5248	350.00
22/06/2023	ES33 On 02-November-23			Bond Future	12.91	71.3737	12.9143	71.3737	0.00
22/06/2023	ES33 On 01-February-24			Bond Future	13.06	73.0223	13.0598	73.0223	0.00
22/06/2023	ES33 On 02-May-24			Bond Future	13.20	70.9299	13.2047	70.9299	0.00
22/06/2023	ES33 On 01-August-24			Bond Future	13.37	72.5318	13.3702	72.5318	0.00
22/06/2023	ES42 On 03-August-23			Bond Future	13.21	70.1487	13.2052	70.1487	4,000.00
22/06/2023	ES42 On 02-November-23			Bond Future	13.34	67.4572	13.3439	67.4572	0.00
22/06/2023	ES42 On 01-February-24			Bond Future	13.48	69.0156	13.4757	69.0156	0.00
22/06/2023	ES42 On 02-May-24			Bond Future	13.61	66.3674	13.6121	66.3674	0.00
22/06/2023	ES42 On 01-August-24			Bond Future	13.76	67.8643	13.7631	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	225370	23	0.00
22/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	225570	23	225570	23	0.00
22/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	225470	23	225470	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
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	69890	7	0.00
22/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	69990	7	69990	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	GOVI On 02-November-23	885.80	Put	GOVI	69790	7	69790	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	189300	19	0.00
22/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	189200	19	189200	19	0.00
22/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	189100	19	189100	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	312230	31	0.00
22/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	312330	31	312330	31	0.00
22/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	312430	31	312430	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	30090	3	0.00
22/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	29990	3	29990	3	0.00
22/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	29890	3	29890	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
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

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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	8.6830	0.1077	0.00
22/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.50	91.4650	8.4950	91.4650	0.00
22/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.68	91.3350	8.6800	91.3350	0.00
22/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.76	91.3100	8.7550	91.3100	0.00
22/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.78	91.2650	8.7750	91.2650	0.00
22/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.79	91.2500	8.7850	91.2500	0.00
22/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.82	91.2100	8.8150	91.2100	0.00
22/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.81	91.2300	8.8100	91.2300	0.00
22/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.3400	8.6700	91.3400	0.00
22/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.58	91.4650	8.5750	91.4650	0.00
22/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.47	91.5400	8.4700	91.5400	0.00
22/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.43	91.6000	8.4250	91.6000	0.00
22/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.43	91.5600	8.4250	91.5600	0.00
22/06/2023	R035 On 03-August-23			Bond Future	11.94	84.9157	11.9435	84.9157	65,530.00
22/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1072	1	1072	1	0.00
22/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1665	2	1665	2	0.00
22/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1694	2	1694	2	0.00
22/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	1724	2	1724	2	0.00
22/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3470	4	3470	4	5,000.00
22/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1423	1	1423	1	0.00
22/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1447	1	1447	1	0.00
22/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	580	1	580	1	0.00
22/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1471	1	1471	1	0.00
22/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2112	2	2112	2	4,870.00
22/06/2023	R035 On 02-November-23			Bond Future	12.06	82.2872	12.0567	82.2872	109,761.00

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 02-November-23	11.43	Call	Bond Future	1325	1	1325	1	0.00
22/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	1972	2	1972	2	750.00
22/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3328	3	3328	3	750.00
22/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	373	0	373	0	400.00
22/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5373	5	5373	5	0.00
22/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8172	8	8172	8	0.00
22/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	839	1	839	1	400.00
22/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1290	1	1290	1	0.00
22/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1307	1	1307	1	0.00
22/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4739	5	4739	5	0.00
22/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4776	5	4776	5	0.00
22/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	684	1	684	1	750.00
22/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1369	1	1369	1	400.00
22/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8413	8	8413	8	0.00
22/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2377	2	2377	2	0.00
22/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5958	6	5958	6	0.00
22/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3653	4	3653	4	0.00
22/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4701	5	4701	5	0.00
22/06/2023	R035 On 01-February-24			Bond Future	12.17	84.1687	12.1683	84.1687	0.00
22/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3661	4	3661	4	0.00
22/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1304	1	1304	1	400.00
22/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3605	4	3605	4	0.00
22/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	7765	8	7765	8	0.00
22/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	734	1	734	1	400.00
22/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3633	4	3633	4	0.00
22/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3522	4	3522	4	0.00
22/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9272	9	9272	9	0.00
22/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6952	7	6952	7	0.00
22/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3545	4	3545	4	0.00
22/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1500	2	1500	2	400.00
22/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3499	3	3499	3	0.00
22/06/2023	R035 On 02-May-24			Bond Future	12.27	81.6040	12.2714	81.6040	0.00
22/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1561	2	1561	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	R035 On 02-May-24	11.20	Call	Bond Future	1547	2	1547	2	0.00
22/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1533	2	1533	2	0.00
22/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7263	7	7263	7	0.00
22/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7221	7	7221	7	0.00
22/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	7180	7	7180	7	0.00
22/06/2023	R035 On 01-August-24			Bond Future	12.39	83.4301	12.3918	83.4301	0.00
22/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2655	3	2655	3	0.00
22/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2677	3	2677	3	0.00
22/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2698	3	2698	3	0.00
22/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5714	6	5714	6	0.00
22/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5683	6	5683	6	0.00
22/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5653	6	5653	6	0.00
22/06/2023	R053 On 03-August-23			Bond Future	12.51	97.2109	12.5089	97.2109	0.00
22/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3053	3	3053	3	0.00
22/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3097	3	3097	3	0.00
22/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3141	3	3141	3	0.00
22/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1627	2	1627	2	0.00
22/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1653	2	1653	2	0.00
22/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1680	2	1680	2	0.00
22/06/2023	R053 On 02-November-23			Bond Future	12.62	93.4994	12.6201	93.4994	1,349.00
22/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	4891	5	4891	5	0.00
22/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	4809	5	4809	5	0.00
22/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	4850	5	4850	5	0.00
22/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3439	3	3439	3	0.00
22/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3467	3	3467	3	0.00
22/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3410	3	3410	3	0.00
22/06/2023	R053 On 01-February-24			Bond Future	12.73	95.6377	12.7258	95.6377	0.00
22/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6039	6	6039	6	0.00
22/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	5959	6	5959	6	0.00
22/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	5999	6	5999	6	0.00
22/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4551	5	4551	5	0.00
22/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4608	5	4608	5	0.00
22/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4580	5	4580	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	R053 On 02-May-24			Bond Future	12.83	91.9871	12.8322	91.9871	0.00
22/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	6681	7	6681	7	0.00
22/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	6719	7	6719	7	0.00
22/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	6758	7	6758	7	0.00
22/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	5395	5	5395	5	0.00
22/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	5366	5	5366	5	0.00
22/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	5338	5	5338	5	0.00
22/06/2023	R053 On 01-August-24			Bond Future	12.95	94.0436	12.9533	94.0436	0.00
22/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7171	7	7171	7	0.00
22/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7095	7	7095	7	0.00
22/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7133	7	7133	7	0.00
22/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5876	6	5876	6	0.00
22/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5905	6	5905	6	0.00
22/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5848	6	5848	6	0.00
22/06/2023	R186 On 03-August-23			Bond Future	9.37	104.5267	9.3688	104.5267	51,995.00
22/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1406	1	1406	1	0.00
22/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1449	1	1449	1	0.00
22/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1427	1	1427	1	0.00
22/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	361	0	361	0	0.00
22/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	368	0	368	0	0.00
22/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	354	0	354	0	0.00
22/06/2023	R186 On 02-November-23			Bond Future	9.40	106.8434	9.4022	106.8434	31,838.00
22/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3125	3	3125	3	0.00
22/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1249	1	1249	1	0.00
22/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1235	1	1235	1	0.00
22/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	940	1	940	1	1,715.00
22/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1263	1	1263	1	0.00
22/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1269	1	1269	1	0.00
22/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1295	1	1295	1	0.00
22/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1282	1	1282	1	0.00
22/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	421	0	421	0	1,715.00
22/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1624	2	1624	2	0.00
22/06/2023	R186 On 01-February-24			Bond Future	9.41	103.9744	9.4125	103.9744	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-February-24	9.52	Call	Bond Future	1684	2	1684	2	0.00
22/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1669	2	1669	2	0.00
22/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1654	2	1654	2	0.00
22/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1414	1	1414	1	0.00
22/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1435	1	1435	1	0.00
22/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1425	1	1425	1	0.00
22/06/2023	R186 On 02-May-24			Bond Future	9.41	106.3844	9.4104	106.3844	0.00
22/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	419	0	419	0	0.00
22/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2119	2	2119	2	2,030.00
22/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	414	0	414	0	0.00
22/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3200	3	3200	3	0.00
22/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	423	0	423	0	0.00
22/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3732	4	3732	4	0.00
22/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1382	1	1382	1	0.00
22/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	941	1	941	1	2,030.00
22/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3771	4	3771	4	0.00
22/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3752	4	3752	4	0.00
22/06/2023	R186 On 01-August-24			Bond Future	9.45	103.4556	9.4471	103.4556	0.00
22/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	936	1	936	1	0.00
22/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	918	1	918	1	0.00
22/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	927	1	927	1	0.00
22/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2532	3	2532	3	0.00
22/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2557	3	2557	3	0.00
22/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2545	3	2545	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	11.9990	65.2852	11,551.00
22/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	29	0	29	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1214	1	1214	1	0.00
22/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	199	0	199	0	7,000.00
22/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
22/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	24	0	24	0	1,800.00
22/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1169	1	1169	1	0.00
22/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1191	1	1191	1	0.00
22/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1333	1	1333	1	0.00
22/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1328	1	1328	1	1,750.00
22/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3827	4	3827	4	0.00
22/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1443	1	1443	1	0.00
22/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10356	10	10356	10	0.00
22/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1491	1	1491	1	0.00
22/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1467	1	1467	1	0.00
22/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6242	6	6242	6	0.00
22/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6503	6	6503	6	0.00
22/06/2023	R209 On 02-November-23			Bond Future	12.10	63.5784	12.0992	63.5784	10,098.00
22/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	978	1	978	1	0.00
22/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	950	1	950	1	0.00
22/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	964	1	964	1	0.00
22/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4590	5	4590	5	0.00
22/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4626	5	4626	5	0.00
22/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4555	5	4555	5	0.00
22/06/2023	R209 On 01-February-24			Bond Future	12.19	65.0322	12.1938	65.0322	0.00
22/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	2982	3	2982	3	0.00
22/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	2959	3	2959	3	0.00
22/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3006	3	3006	3	0.00
22/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3251	3	3251	3	0.00
22/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3273	3	3273	3	0.00
22/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3294	3	3294	3	0.00
22/06/2023	R209 On 02-May-24			Bond Future	12.29	63.3851	12.2888	63.3851	0.00
22/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1316	1	1316	1	0.00
22/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1304	1	1304	1	0.00
22/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1292	1	1292	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	R209 On 02-May-24	11.17	Put	Bond Future	6583	7	6583	7	0.00
22/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6545	7	6545	7	0.00
22/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6507	6	6507	6	0.00
22/06/2023	R209 On 01-August-24			Bond Future	12.40	64.8032	12.3992	64.8032	0.00
22/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2322	2	2322	2	0.00
22/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2303	2	2303	2	0.00
22/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2341	2	2341	2	0.00
22/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	5059	5	5059	5	0.00
22/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	5087	5	5087	5	0.00
22/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	5115	5	5115	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
22/06/2023	R213 On 03-August-23			Bond Future	11.13	82.2434	11.1272	82.2434	24,057.00
22/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2649	3	2649	3	0.00
22/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2681	3	2681	3	0.00
22/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2713	3	2713	3	0.00
22/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	581	1	581	1	0.00
22/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	572	1	572	1	0.00
22/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	591	1	591	1	0.00
22/06/2023	R213 On 02-November-23			Bond Future	11.23	80.5085	11.2270	80.5085	3,582.00
22/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2724	3	2724	3	750.00
22/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6474	6	6474	6	0.00
22/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	1991	2	1991	2	0.00
22/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1970	2	1970	2	0.00
22/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2012	2	2012	2	0.00
22/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1635	2	1635	2	750.00
22/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2860	3	2860	3	0.00
22/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2423	2	2423	2	0.00
22/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2467	3	2467	3	0.00
22/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2445	2	2445	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	R213 On 02-November-23	12.70	Put	Bond Future	541	1	541	1	750.00
22/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1829	2	1829	2	0.00
22/06/2023	R213 On 01-February-24			Bond Future	11.32	82.3493	11.3239	82.3493	0.00
22/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3707	4	3707	4	0.00
22/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3657	4	3657	4	0.00
22/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3682	4	3682	4	0.00
22/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2110	2	2110	2	0.00
22/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2124	2	2124	2	0.00
22/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2095	2	2095	2	0.00
22/06/2023	R213 On 02-May-24			Bond Future	11.41	80.6965	11.4117	80.6965	0.00
22/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1150	1	1150	1	0.00
22/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1161	1	1161	1	0.00
22/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1171	1	1171	1	0.00
22/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5806	6	5806	6	0.00
22/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5839	6	5839	6	0.00
22/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5872	6	5872	6	0.00
22/06/2023	R213 On 01-August-24			Bond Future	11.52	82.5032	11.5202	82.5032	0.00
22/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2023	2	2023	2	0.00
22/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	1991	2	1991	2	0.00
22/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2007	2	2007	2	0.00
22/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4605	5	4605	5	0.00
22/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4630	5	4630	5	0.00
22/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4580	5	4580	5	0.00
22/06/2023	R214 On 03-August-23			Bond Future	12.34	61.4027	12.3393	61.4027	19,096.00
22/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	983	1	983	1	0.00
22/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	942	1	942	1	0.00
22/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	962	1	962	1	0.00
22/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1864	2	1864	2	0.00
22/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1892	2	1892	2	0.00
22/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1836	2	1836	2	0.00
22/06/2023	R214 On 02-November-23			Bond Future	12.44	59.4601	12.4434	59.4601	12.00
22/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	718	1	718	1	0.00
22/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	742	1	742	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-November-23	11.46	Call	Bond Future	730	1	730	1	0.00
22/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5593	6	5593	6	0.00
22/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5634	6	5634	6	0.00
22/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5552	5	5552	5	0.00
22/06/2023	R214 On 01-February-24			Bond Future	12.55	60.8197	12.5456	60.8197	0.00
22/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2278	2	2278	2	0.00
22/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2298	2	2298	2	0.00
22/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2319	2	2319	2	0.00
22/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	4130	4	4130	4	0.00
22/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	4157	4	4157	4	0.00
22/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	4184	4	4184	4	0.00
22/06/2023	R214 On 02-May-24			Bond Future	12.64	58.9222	12.6399	58.9222	0.00
22/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1357	1	1357	1	0.00
22/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1332	1	1332	1	0.00
22/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1345	1	1345	1	0.00
22/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	7049	7	7049	7	0.00
22/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	7089	7	7089	7	0.00
22/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	7008	7	7008	7	0.00
22/06/2023	R214 On 01-August-24			Bond Future	12.75	60.2407	12.7474	60.2407	0.00
22/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2572	3	2572	3	0.00
22/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2592	3	2592	3	0.00
22/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2612	3	2612	3	0.00
22/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5238	5	5238	5	0.00
22/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5266	5	5266	5	0.00
22/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5294	5	5294	5	0.00
22/06/2023	R248 On 03-August-23			Bond Future	12.47	75.6659	12.4720	75.6659	97,714.00
22/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	807	1	807	1	0.00
22/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	826	1	826	1	0.00
22/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	4445	5	4445	5	0.00
22/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1273	1	1273	1	1,100.00
22/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	371	0	371	0	1,100.00
22/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	846	1	846	1	0.00
22/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2960	3	2960	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	R248 On 03-August-23	11.80	Put	Bond Future	4385	4	4385	4	0.00
22/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	2264	2	2264	2	0.00
22/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	507	0	507	0	1,100.00
22/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	3001	3	3001	3	0.00
22/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	3042	3	3042	3	0.00
22/06/2023	R248 On 02-November-23			Bond Future	12.58	72.8959	12.5818	72.8959	169,112.00
22/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1235	1	1235	1	220.00
22/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	763	1	763	1	0.00
22/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	2883	3	2883	3	220.00
22/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	6645	7	6645	7	0.00
22/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	740	1	740	1	0.00
22/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	752	1	752	1	0.00
22/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	7383	7	7383	7	0.00
22/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1323	1	1323	1	220.00
22/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5869	6	5869	6	0.00
22/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3344	3	3344	3	0.00
22/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	7492	7	7492	7	0.00
22/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	7437	7	7437	7	0.00
22/06/2023	R248 On 01-February-24			Bond Future	12.69	74.5627	12.6902	74.5627	0.00
22/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2578	3	2578	3	0.00
22/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2530	3	2530	3	0.00
22/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2554	3	2554	3	0.00
22/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5650	6	5650	6	0.00
22/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5686	6	5686	6	0.00
22/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5614	6	5614	6	0.00
22/06/2023	R248 On 02-May-24			Bond Future	12.79	71.8390	12.7904	71.8390	13,000.00
22/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1620	2	1620	2	0.00
22/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1592	2	1592	2	0.00
22/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1606	2	1606	2	0.00
22/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	9450	9	9450	9	0.00
22/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	9553	9	9553	9	0.00
22/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	9501	9	9501	9	0.00
22/06/2023	R248 On 01-August-24			Bond Future	12.90	73.4461	12.9045	73.4461	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 01-August-24	12.32	Call	Bond Future	3450	4	3450	4	0.00
22/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3402	3	3402	3	0.00
22/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3426	4	3426	4	0.00
22/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6743	7	6743	7	0.00
22/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6778	7	6778	7	0.00
22/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6709	7	6709	7	0.00