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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
28/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	2025 On 03-August-23			Bond Future	170.30	170.6893	170.3028	170.6893	6,305.00
28/06/2023	2025 On 02-November-23			Bond Future	174.09	174.4872	174.0913	174.4872	0.00
28/06/2023	2025 On 01-February-24			Bond Future	176.30	176.7039	176.2994	176.7039	0.00
28/06/2023	2025 On 02-May-24			Bond Future	180.40	180.8154	180.4017	180.8154	0.00
28/06/2023	2025 On 01-August-24			Bond Future	182.67	183.0888	182.6695	183.0888	0.00
28/06/2023	2029 On 03-August-23			Bond Future	123.45	123.6178	123.4489	123.6178	2,275.00
28/06/2023	2029 On 02-November-23			Bond Future	124.86	125.0362	124.8632	125.0362	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
28/06/2023	2029 On 01-February-24			Bond Future	127.73	127.9120	127.7345	127.9120	0.00
28/06/2023	2029 On 02-May-24			Bond Future	129.34	129.5174	129.3371	129.5174	0.00
28/06/2023	2029 On 01-August-24			Bond Future	132.29	132.4685	132.2850	132.4685	0.00
28/06/2023	2030 On 03-August-23			Bond Future	10.53	88.4351	10.5270	88.4351	79,937.00
28/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	3660	4	3660	4	0.00
28/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	8286	8	8286	8	0.00
28/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	734	1	734	1	1,012.00
28/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1333	1	1333	1	350.00
28/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	3588	4	3588	4	0.00
28/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	9399	9	9399	9	0.00
28/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	3624	4	3624	4	0.00
28/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	196	0	196	0	0.00
28/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	6	0	6	0	350.00
28/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	204	0	204	0	0.00
28/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	810	1	810	1	0.00
28/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	13	0	13	0	1,012.00
28/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	1278	1	1278	1	0.00
28/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	200	0	200	0	0.00
28/06/2023	2030 On 02-November-23			Bond Future	10.61	90.3813	10.6057	90.3813	19,740.00
28/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6927	7	6927	7	0.00
28/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	3323	3	3323	3	500.00
28/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	4647	5	4647	5	0.00
28/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2545	3	2545	3	0.00
28/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	878	1	878	1	500.00
28/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	2086	2	2086	2	500.00
28/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	4219	4	4219	4	0.00
28/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2497	2	2497	2	0.00
28/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2521	2	2521	2	0.00
28/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	1108	1	1108	1	800.00
28/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1623	2	1623	2	500.00
28/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	579	1	579	1	800.00
28/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	5004	5	5004	5	0.00
28/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	3362	3	3362	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
28/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	1680	2	1680	2	0.00
28/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	1696	2	1696	2	0.00
28/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	886	1	886	1	500.00
28/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	358	0	358	0	500.00
28/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2026	2	2026	2	0.00
28/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	3906	4	3906	4	0.00
28/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	1663	2	1663	2	0.00
28/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	2522	3	2522	3	0.00
28/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	763	1	763	1	800.00
28/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1225	1	1225	1	0.00
28/06/2023	2030 On 01-February-24			Bond Future	10.68	88.4330	10.6761	88.4330	0.00
28/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	5585	6	5585	6	0.00
28/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	6310	6	6310	6	0.00
28/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	5261	5	5261	5	0.00
28/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	4024	4	4024	4	0.00
28/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	4131	4	4131	4	0.00
28/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	4159	4	4159	4	0.00
28/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1948	2	1948	2	500.00
28/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1441	1	1441	1	400.00
28/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	901	1	901	1	400.00
28/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1216	1	1216	1	500.00
28/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	4186	4	4186	4	0.00
28/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	5556	5	5556	5	0.00
28/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1574	2	1574	2	200.00
28/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	3232	3	3232	3	0.00
28/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1261	1	1261	1	1,360.00
28/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1343	1	1343	1	500.00
28/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	4111	4	4111	4	0.00
28/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	5486	6	5486	6	0.00
28/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	4445	5	4445	5	0.00
28/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	4322	4	4322	4	0.00
28/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	3677	4	3677	4	0.00
28/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	994	1	994	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
28/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1453	1	1453	1	0.00
28/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	987	1	987	1	500.00
28/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	815	1	815	1	400.00
28/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	3918	4	3918	4	0.00
28/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3107	3	3107	3	0.00
28/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	1943	2	1943	2	700.00
28/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1464	1	1464	1	0.00
28/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1476	2	1476	2	0.00
28/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	1523	2	1523	2	1,360.00
28/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1077	1	1077	1	200.00
28/06/2023	2030 On 02-May-24			Bond Future	10.75	90.4708	10.7510	90.4708	0.00
28/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	9354	9	9354	9	0.00
28/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3676	4	3676	4	500.00
28/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5817	6	5817	6	0.00
28/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1784	2	1784	2	1,000.00
28/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1349	1	1349	1	0.00
28/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1338	1	1338	1	0.00
28/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1170	1	1170	1	1,000.00
28/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	7078	7	7078	7	0.00
28/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2583	3	2583	3	500.00
28/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2995	3	2995	3	1,080.00
28/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1327	1	1327	1	0.00
28/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5085	5	5085	5	0.00
28/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	2727	3	2727	3	0.00
28/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3095	3	3095	3	0.00
28/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1014	1	1014	1	1,080.00
28/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2255	2	2255	2	0.00
28/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	5545	6	5545	6	0.00
28/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5055	5	5055	5	0.00
28/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5025	5	5025	5	0.00
28/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4121	4	4121	4	0.00
28/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1338	1	1338	1	1,000.00
28/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	605	1	605	1	500.00

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28/06/2023	2030 On 01-August-24			Bond Future	10.85	88.5052	10.8457	88.5052	0.00
28/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	2232	2	2232	2	0.00
28/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	2199	2	2199	2	0.00
28/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	2215	2	2215	2	0.00
28/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	3986	4	3986	4	0.00
28/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4008	4	4008	4	0.00
28/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	3964	4	3964	4	0.00
28/06/2023	2032 On 03-August-23			Bond Future	11.17	86.9145	11.1650	86.9145	117,857.00
28/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	2084	2	2084	2	0.00
28/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	3225	3	3225	3	0.00
28/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	4182	4	4182	4	5,000.00
28/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	3186	3	3186	3	0.00
28/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	2258	2	2258	2	11,000.00
28/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
28/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	20	0	20	0	7,500.00
28/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	4345	4	4345	4	3,000.00
28/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	3264	3	3264	3	0.00
28/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3777	4	3777	4	5,000.00
28/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2436	2	2436	2	0.00
28/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	589	1	589	1	7,500.00
28/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	297	0	297	0	0.00
28/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	385	0	385	0	0.00
28/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	224	0	224	0	3,000.00
28/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	4373	4	4373	4	0.00
28/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	8095	8	8095	8	0.00
28/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	648	1	648	1	11,000.00
28/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	401	0	401	0	0.00
28/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	393	0	393	0	0.00
28/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	243	0	243	0	0.00
28/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	712	1	712	1	7,500.00
28/06/2023	2032 On 02-November-23			Bond Future	11.26	84.6642	11.2611	84.6642	75,124.00
28/06/2023	2032 On 02-November-23	11.78	Call	Bond Future	3902	4	3902	4	0.00
28/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	5501	5	5501	5	0.00

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28/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2352	2	2352	2	0.00
28/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	2022	2	2022	2	500.00
28/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2327	2	2327	2	0.00
28/06/2023	2032 On 02-November-23	11.28	Call	Bond Future	2477	2	2477	2	0.00
28/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	4285	4	4285	4	0.00
28/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2376	2	2376	2	0.00
28/06/2023	2032 On 02-November-23	10.71	Call	Bond Future	1285	1	1285	1	500.00
28/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	1095	1	1095	1	500.00
28/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	4372	4	4372	4	0.00
28/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	2842	3	2842	3	0.00
28/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	2477	3	2477	3	0.00
28/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1314	1	1314	1	0.00
28/06/2023	2032 On 02-November-23	11.28	Put	Bond Future	2387	2	2387	2	500.00
28/06/2023	2032 On 02-November-23	10.71	Put	Bond Future	3963	4	3963	4	0.00
28/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	2524	3	2524	3	0.00
28/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	2500	3	2500	3	0.00
28/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	917	1	917	1	500.00
28/06/2023	2032 On 02-November-23	11.78	Put	Bond Future	1478	2	1478	2	500.00
28/06/2023	2032 On 01-February-24			Bond Future	11.35	86.5921	11.3490	86.5921	0.00
28/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6906	7	6906	7	0.00
28/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	4464	4	4464	4	0.00
28/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1842	2	1842	2	1,200.00
28/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	6507	6	6507	6	0.00
28/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	7276	7	7276	7	0.00
28/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	4406	4	4406	4	0.00
28/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	4435	4	4435	4	0.00
28/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1878	2	1878	2	200.00
28/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2493	2	2493	2	500.00
28/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	4174	4	4174	4	0.00
28/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1554	2	1554	2	500.00
28/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	872	1	872	1	1,200.00
28/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	7424	8	7424	8	0.00
28/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2334	2	2334	2	200.00

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28/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	3711	4	3711	4	0.00
28/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2188	2	2188	2	0.00
28/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2204	2	2204	2	0.00
28/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1154	1	1154	1	500.00
28/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	4646	5	4646	5	0.00
28/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2173	2	2173	2	0.00
28/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	4584	5	4584	5	0.00
28/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5189	5	5189	5	0.00
28/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1250	1	1250	1	1,200.00
28/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1362	1	1362	1	200.00
28/06/2023	2032 On 02-May-24			Bond Future	11.44	84.4239	11.4381	84.4239	0.00
28/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	9114	9	9114	9	0.00
28/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2535	2	2535	2	500.00
28/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	3102	3	3102	3	1,550.00
28/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1608	2	1608	2	0.00
28/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1663	2	1663	2	500.00
28/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1595	2	1595	2	0.00
28/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	7615	8	7615	8	0.00
28/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	8543	8	8543	8	0.00
28/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	2090	2	2090	2	1,000.00
28/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1622	2	1622	2	0.00
28/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1366	1	1366	1	1,000.00
28/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1747	2	1747	2	1,550.00
28/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	5438	6	5438	6	0.00
28/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	6468	7	6468	7	0.00
28/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	5747	6	5747	6	0.00
28/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	4777	5	4777	5	0.00
28/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1079	1	1079	1	500.00
28/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	5817	6	5817	6	0.00
28/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	5643	6	5643	6	0.00
28/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	5782	6	5782	6	0.00
28/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	3504	4	3504	4	0.00
28/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4139	4	4139	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
28/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	968	1	968	1	1,550.00
28/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1289	1	1289	1	1,000.00
28/06/2023	2032 On 01-August-24			Bond Future	11.54	86.3265	11.5423	86.3265	0.00
28/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2615	3	2615	3	0.00
28/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2635	3	2635	3	0.00
28/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2655	3	2655	3	0.00
28/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	4422	4	4422	4	0.00
28/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	4448	5	4448	5	0.00
28/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	4474	5	4474	5	0.00
28/06/2023	2033 On 03-August-23			Bond Future	116.05	116.3121	116.0477	116.3121	7,227.00
28/06/2023	2033 On 02-November-23			Bond Future	117.20	117.4754	117.2046	117.4754	0.00
28/06/2023	2033 On 01-February-24			Bond Future	119.90	120.1772	119.8998	120.1772	0.00
28/06/2023	2033 On 02-May-24			Bond Future	121.23	121.5079	121.2252	121.5079	0.00
28/06/2023	2033 On 01-August-24			Bond Future	123.99	124.2765	123.9882	124.2765	0.00
28/06/2023	2037 On 03-August-23			Bond Future	12.09	76.5006	12.0921	76.5006	133,713.00
28/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	1	0	1	0	1,800.00
28/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1549	2	1549	2	0.00
28/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	43	0	43	0	1,800.00
28/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1490	1	1490	1	0.00
28/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1519	1	1519	1	0.00
28/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1315	1	1315	1	0.00
28/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1340	1	1340	1	0.00
28/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6286	6	6286	6	0.00
28/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1291	1	1291	1	0.00
28/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	10642	11	10642	11	0.00
28/06/2023	2037 On 02-November-23			Bond Future	12.20	78.1841	12.1990	78.1841	14,897.00
28/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1225	1	1225	1	0.00
28/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1208	1	1208	1	0.00
28/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2215	2	2215	2	750.00
28/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3675	4	3675	4	750.00
28/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8781	9	8781	9	0.00
28/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1243	1	1243	1	0.00
28/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	4773	5	4773	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
28/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	530	1	530	1	750.00
28/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	4734	5	4734	5	0.00
28/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	1998	2	1998	2	0.00
28/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3174	3	3174	3	0.00
28/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	4695	5	4695	5	0.00
28/06/2023	2037 On 01-February-24			Bond Future	12.30	75.7078	12.3025	75.7078	0.00
28/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8988	9	8988	9	0.00
28/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3545	4	3545	4	0.00
28/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3574	4	3574	4	0.00
28/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2956	3	2956	3	2,500.00
28/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5459	5	5459	5	0.00
28/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3602	4	3602	4	0.00
28/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3458	4	3458	4	0.00
28/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4079	4	4079	4	0.00
28/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2281	2	2281	2	2,500.00
28/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1140	1	1140	1	2,500.00
28/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3482	4	3482	4	0.00
28/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3506	4	3506	4	0.00
28/06/2023	2037 On 02-May-24			Bond Future	12.41	77.4524	12.4088	77.4524	0.00
28/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1958	2	1958	2	0.00
28/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1973	2	1973	2	0.00
28/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1989	2	1989	2	0.00
28/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7250	7	7250	7	0.00
28/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7209	7	7209	7	0.00
28/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7168	7	7168	7	0.00
28/06/2023	2037 On 01-August-24			Bond Future	12.53	74.9422	12.5300	74.9422	0.00
28/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3456	3	3456	3	0.00
28/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3433	3	3433	3	0.00
28/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	3411	3	3411	3	0.00
28/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5684	6	5684	6	0.00
28/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5654	6	5654	6	0.00
28/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5624	6	5624	6	0.00
28/06/2023	2038 On 03-August-23			Bond Future	125.67	125.6334	125.6689	125.6334	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
28/06/2023	2038 On 02-November-23			Bond Future	128.46	128.4287	128.4645	128.4287	1,706.00
28/06/2023	2038 On 01-February-24			Bond Future	129.40	129.3617	129.3991	129.3617	0.00
28/06/2023	2038 On 02-May-24			Bond Future	132.41	132.3716	132.4100	132.3716	0.00
28/06/2023	2038 On 01-August-24			Bond Future	133.35	133.3097	133.3528	133.3097	0.00
28/06/2023	2040 On 03-August-23			Bond Future	12.33	76.9012	12.3281	76.9012	125,947.00
28/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1172	1	1172	1	0.00
28/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1198	1	1198	1	0.00
28/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1224	1	1224	1	0.00
28/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	1785	2	1785	2	0.00
28/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	1816	2	1816	2	0.00
28/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	1848	2	1848	2	0.00
28/06/2023	2040 On 02-November-23			Bond Future	12.44	78.5936	12.4378	78.5936	6,490.00
28/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1362	1	1362	1	128.00
28/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1012	1	1012	1	0.00
28/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3445	3	3445	3	128.00
28/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7268	7	7268	7	0.00
28/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	996	1	996	1	0.00
28/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	980	1	980	1	0.00
28/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6028	6	6028	6	0.00
28/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	5935	6	5935	6	0.00
28/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	984	1	984	1	128.00
28/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2546	3	2546	3	0.00
28/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5066	5	5066	5	0.00
28/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	5981	6	5981	6	0.00
28/06/2023	2040 On 01-February-24			Bond Future	12.54	75.8762	12.5444	75.8762	28.00
28/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3201	3	3201	3	0.00
28/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3174	3	3174	3	0.00
28/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3147	3	3147	3	0.00
28/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4343	4	4343	4	0.00
28/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4314	4	4314	4	0.00
28/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4284	4	4284	4	0.00
28/06/2023	2040 On 02-May-24			Bond Future	12.65	77.6247	12.6534	77.6247	0.00
28/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	2016	2	2016	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
28/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1984	2	1984	2	0.00
28/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	2000	2	2000	2	0.00
28/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7969	8	7969	8	0.00
28/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8059	8	8059	8	0.00
28/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	8014	8	8014	8	0.00
28/06/2023	2040 On 01-August-24			Bond Future	12.78	74.8678	12.7770	74.8678	0.00
28/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3626	4	3626	4	0.00
28/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3650	4	3650	4	0.00
28/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3674	4	3674	4	0.00
28/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	6064	6	6064	6	0.00
28/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	6096	6	6096	6	0.00
28/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	6128	6	6128	6	0.00
28/06/2023	2044 On 03-August-23			Bond Future	12.38	73.2509	12.3814	73.2509	81,947.00
28/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	292	0	292	0	4,553.00
28/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	1898	2	1898	2	0.00
28/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	968	1	968	1	0.00
28/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	626	1	626	1	0.00
28/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	945	1	945	1	0.00
28/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	923	1	923	1	0.00
28/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2263	2	2263	2	0.00
28/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2227	2	2227	2	0.00
28/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	2858	3	2858	3	4,754.00
28/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2191	2	2191	2	0.00
28/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1227	1	1227	1	9,106.00
28/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4049	4	4049	4	3,076.00
28/06/2023	2044 On 02-November-23			Bond Future	12.49	74.8630	12.4870	74.8630	670.00
28/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	877	1	877	1	0.00
28/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	890	1	890	1	0.00
28/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	903	1	903	1	0.00
28/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6382	6	6382	6	0.00
28/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6433	7	6433	7	0.00
28/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6483	7	6483	7	0.00
28/06/2023	2044 On 01-February-24			Bond Future	12.59	72.1859	12.5897	72.1859	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
28/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	2928	3	2928	3	0.00
28/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	2954	3	2954	3	0.00
28/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	2980	3	2980	3	0.00
28/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4673	5	4673	5	0.00
28/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4705	5	4705	5	0.00
28/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4736	5	4736	5	0.00
28/06/2023	2044 On 02-May-24			Bond Future	12.69	73.8493	12.6942	73.8493	0.00
28/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2037	2	2037	2	0.00
28/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2053	2	2053	2	0.00
28/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2070	2	2070	2	0.00
28/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8052	8	8052	8	0.00
28/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8098	8	8098	8	0.00
28/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8144	8	8144	8	0.00
28/06/2023	2044 On 01-August-24			Bond Future	12.81	71.1325	12.8123	71.1325	0.00
28/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3572	4	3572	4	0.00
28/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3524	3	3524	3	0.00
28/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3548	4	3548	4	0.00
28/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6450	7	6450	7	0.00
28/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6484	7	6484	7	0.00
28/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6416	6	6416	6	0.00
28/06/2023	2046 On 03-August-23			Bond Future	109.57	111.0702	109.5657	111.0702	12,882.00
28/06/2023	2046 On 02-November-23			Bond Future	109.91	111.4483	109.9101	111.4483	4,626.00
28/06/2023	2046 On 01-February-24			Bond Future	112.44	114.0118	112.4377	114.0118	0.00
28/06/2023	2046 On 02-May-24			Bond Future	112.90	114.5106	112.9017	114.5106	0.00
28/06/2023	2046 On 01-August-24			Bond Future	115.47	117.1187	115.4742	117.1187	0.00
28/06/2023	2050 On 03-August-23			Bond Future	110.72	110.6862	110.7159	110.6862	10,740.00
28/06/2023	2050 On 02-November-23			Bond Future	113.18	113.1488	113.1790	113.1488	3,364.00
28/06/2023	2050 On 01-February-24			Bond Future	113.53	113.5016	113.5330	113.5016	0.00
28/06/2023	2050 On 02-May-24			Bond Future	116.17	116.1425	116.1749	116.1425	0.00
28/06/2023	2050 On 01-August-24			Bond Future	116.51	116.4734	116.5103	116.4734	0.00
28/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	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
28/06/2023	AL37 On 03-August-23			Index Future	883.44	882.5060	883.4440	882.5060	0.00
28/06/2023	AL37 On 02-November-23			Index Future	902.88	901.9230	902.8800	901.9230	0.00
28/06/2023	AL37 On 01-February-24			Index Future	923.43	922.4520	923.4300	922.4520	0.00
28/06/2023	AL37 On 02-May-24			Index Future	944.71	943.7110	944.7120	943.7110	0.00
28/06/2023	AL37 On 01-August-24			Index Future	966.05	965.0260	966.0520	965.0260	0.00
28/06/2023	AL7T On 03-August-23			Index Future	1007.47	1006.5550	1007.4720	1006.5550	0.00
28/06/2023	AL7T On 02-November-23			Index Future	1029.64	1028.7010	1029.6370	1028.7010	0.00
28/06/2023	AL7T On 01-February-24			Index Future	1053.07	1052.1160	1053.0720	1052.1160	0.00
28/06/2023	AL7T On 02-May-24			Index Future	1077.34	1076.3630	1077.3420	1076.3630	0.00
28/06/2023	AL7T On 01-August-24			Index Future	1101.68	1100.6750	1101.6780	1100.6750	0.00
28/06/2023	ALBI On 03-August-23			Index Future	880.99	880.1540	880.9900	880.1540	106.00
28/06/2023	ALBI On 02-November-23			Index Future	900.37	899.5200	900.3730	899.5200	0.00
28/06/2023	ALBI On 01-February-24			Index Future	920.87	919.9940	920.8650	919.9940	0.00
28/06/2023	ALBI On 02-May-24			Index Future	942.09	941.1960	942.0880	941.1960	0.00
28/06/2023	ALBI On 01-August-24			Index Future	963.37	962.4550	963.3690	962.4550	0.00
28/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	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
28/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2023	ES33 On 03-August-23			Bond Future	12.60	74.1623	12.5963	74.1623	350.00
28/06/2023	ES33 On 02-November-23			Bond Future	12.74	72.0140	12.7372	72.0140	0.00
28/06/2023	ES33 On 01-February-24			Bond Future	12.88	73.6705	12.8766	73.6705	0.00
28/06/2023	ES33 On 02-May-24			Bond Future	13.02	71.5838	13.0158	71.5838	0.00
28/06/2023	ES33 On 01-August-24			Bond Future	13.17	73.2121	13.1699	73.2121	0.00
28/06/2023	ES42 On 03-August-23			Bond Future	13.04	70.7704	13.0437	70.7704	4,000.00
28/06/2023	ES42 On 02-November-23			Bond Future	13.18	68.0815	13.1781	68.0815	0.00
28/06/2023	ES42 On 01-February-24			Bond Future	13.30	69.6479	13.3047	69.6479	0.00
28/06/2023	ES42 On 02-May-24			Bond Future	13.44	67.0053	13.4359	67.0053	0.00
28/06/2023	ES42 On 01-August-24			Bond Future	13.58	68.5280	13.5772	68.5280	0.00
28/06/2023	GOVI On 03-August-23			GOVI	868.38	867.5610	868.3790	867.5610	832.00
28/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	311490	30	311490	30	0.00
28/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	311690	30	311690	30	0.00
28/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	311590	30	311590	30	0.00
28/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 02-November-23			GOVI	887.48	886.6490	887.4840	886.6490	0.00
28/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	16840	1	16840	1	0.00
28/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	16740	1	16740	1	0.00
28/06/2023	GOVI On 02-November-23	885.82	Call	GOVI	16640	1	16640	1	0.00
28/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 01-February-24			GOVI	907.68	906.8310	907.6830	906.8310	0.00
28/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	277030	27	277030	27	0.00
28/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	276930	27	276930	27	0.00
28/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	276830	27	276830	27	0.00
28/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 02-May-24			GOVI	928.60	927.7300	928.6020	927.7300	0.00
28/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	223680	23	223680	23	0.00
28/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	223780	23	223780	23	0.00
28/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	223880	23	223880	23	0.00
28/06/2023	GOVI On 01-August-24			GOVI	949.58	948.6840	949.5780	948.6840	0.00
28/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	62080	5	62080	5	0.00
28/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	61980	5	61980	5	0.00
28/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	61880	5	61880	5	0.00
28/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2023	IGOV On 03-August-23			Index Future	325.08	326.3540	325.0770	326.3540	465.00
28/06/2023	IGOV On 02-November-23			Index Future	332.31	333.6140	332.3090	333.6140	16.00
28/06/2023	IGOV On 01-February-24			Index Future	339.95	341.2860	339.9500	341.2860	0.00
28/06/2023	IGOV On 02-May-24			Index Future	347.86	349.2280	347.8610	349.2280	0.00
28/06/2023	IGOV On 01-August-24			Index Future	355.79	357.1900	355.7930	357.1900	0.00
28/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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28/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4950	8.5050	91.4950	0.00
28/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.65	91.3400	8.6500	91.3400	0.00
28/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.70	91.2850	8.6950	91.2850	0.00
28/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.71	91.2750	8.7050	91.2750	0.00
28/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.71	91.2750	8.7050	91.2750	0.00
28/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.71	91.2750	8.7050	91.2750	0.00
28/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.62	91.3400	8.6200	91.3400	0.00
28/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.44	91.5250	8.4400	91.5250	0.00
28/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.32	91.6450	8.3150	91.6450	0.00
28/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.18	91.7800	8.1800	91.7800	0.00
28/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.13	91.8350	8.1250	91.8350	0.00
28/06/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.14	91.8250	8.1400	91.8250	0.00
28/06/2023	R035 On 03-August-23			Bond Future	11.77	85.7064	11.7734	85.7064	63,589.00
28/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1319	1	1319	1	0.00
28/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	2031	2	2031	2	0.00
28/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	2066	2	2066	2	0.00
28/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	2100	2	2100	2	0.00
28/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	4094	4	4094	4	5,000.00
28/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	886	1	886	1	0.00
28/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	905	1	905	1	0.00
28/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	291	0	291	0	0.00
28/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	924	1	924	1	0.00
28/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	1446	2	1446	2	4,870.00
28/06/2023	R035 On 02-November-23			Bond Future	11.88	83.0821	11.8823	83.0821	110,029.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1589	2	1589	2	0.00
28/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2323	2	2323	2	750.00
28/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3819	4	3819	4	750.00
28/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	465	0	465	0	400.00
28/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	6008	6	6008	6	0.00
28/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8928	9	8928	9	0.00
28/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	1024	1	1024	1	400.00
28/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1548	2	1548	2	0.00
28/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1569	2	1569	2	0.00
28/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4080	4	4080	4	0.00
28/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4115	4	4115	4	0.00
28/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	520	1	520	1	750.00
28/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1083	1	1083	1	400.00
28/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	7585	8	7585	8	0.00
28/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	1947	2	1947	2	0.00
28/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5223	5	5223	5	0.00
28/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3085	3	3085	3	0.00
28/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4045	4	4045	4	0.00
28/06/2023	R035 On 01-February-24			Bond Future	11.99	84.9738	11.9882	84.9738	0.00
28/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	4071	4	4071	4	0.00
28/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1532	2	1532	2	400.00
28/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	4012	4	4012	4	0.00
28/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8413	8	8413	8	0.00
28/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	4041	4	4041	4	0.00
28/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	895	1	895	1	400.00
28/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	8500	9	8500	9	0.00
28/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	2997	3	2997	3	0.00
28/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6248	6	6248	6	0.00
28/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3019	3	3019	3	0.00
28/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1215	1	1215	1	400.00
28/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	2976	3	2976	3	0.00
28/06/2023	R035 On 02-May-24			Bond Future	12.09	82.4169	12.0860	82.4169	0.00
28/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	2026	2	2026	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
28/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	2010	2	2010	2	0.00
28/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1994	2	1994	2	0.00
28/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	6780	7	6780	7	0.00
28/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	6741	7	6741	7	0.00
28/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6701	7	6701	7	0.00
28/06/2023	R035 On 01-August-24			Bond Future	12.20	84.2746	12.1958	84.2746	0.00
28/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	3272	3	3272	3	0.00
28/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	3294	3	3294	3	0.00
28/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	3317	3	3317	3	0.00
28/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5352	5	5352	5	0.00
28/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5323	5	5323	5	0.00
28/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5293	5	5293	5	0.00
28/06/2023	R053 On 03-August-23			Bond Future	12.37	98.1440	12.3744	98.1440	0.00
28/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3455	3	3455	3	0.00
28/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3505	3	3505	3	0.00
28/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3555	4	3555	4	0.00
28/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1051	1	1051	1	0.00
28/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1072	1	1072	1	0.00
28/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1093	1	1093	1	0.00
28/06/2023	R053 On 02-November-23			Bond Future	12.48	94.4379	12.4824	94.4379	1,349.00
28/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5389	5	5389	5	0.00
28/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5301	5	5301	5	0.00
28/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5345	5	5345	5	0.00
28/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	2938	3	2938	3	0.00
28/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	2964	3	2964	3	0.00
28/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	2913	3	2913	3	0.00
28/06/2023	R053 On 01-February-24			Bond Future	12.58	96.5885	12.5841	96.5885	0.00
28/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6461	6	6461	6	0.00
28/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6377	6	6377	6	0.00
28/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6419	6	6419	6	0.00
28/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	3965	4	3965	4	0.00
28/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4017	4	4017	4	0.00
28/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	3991	4	3991	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
28/06/2023	R053 On 02-May-24			Bond Future	12.69	92.9473	12.6868	92.9473	0.00
28/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7231	7	7231	7	0.00
28/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7271	7	7271	7	0.00
28/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7312	7	7312	7	0.00
28/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4926	5	4926	5	0.00
28/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4899	5	4899	5	0.00
28/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4872	5	4872	5	0.00
28/06/2023	R053 On 01-August-24			Bond Future	12.80	95.0409	12.7997	95.0409	0.00
28/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	7778	8	7778	8	0.00
28/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	7739	8	7739	8	0.00
28/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7699	8	7699	8	0.00
28/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5451	5	5451	5	0.00
28/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5424	5	5424	5	0.00
28/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5397	5	5397	5	0.00
28/06/2023	R186 On 03-August-23			Bond Future	9.11	105.1639	9.1125	105.1639	54,217.00
28/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1931	2	1931	2	0.00
28/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1981	2	1981	2	0.00
28/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1956	2	1956	2	0.00
28/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	145	0	145	0	0.00
28/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	148	0	148	0	0.00
28/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	141	0	141	0	0.00
28/06/2023	R186 On 02-November-23			Bond Future	9.13	107.4780	9.1280	107.4780	34,730.00
28/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	3673	4	3673	4	0.00
28/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1556	1	1556	1	0.00
28/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1539	1	1539	1	0.00
28/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	1185	1	1185	1	1,715.00
28/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1573	1	1573	1	0.00
28/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	834	1	834	1	0.00
28/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	855	1	855	1	0.00
28/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	845	1	845	1	0.00
28/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	225	0	225	0	1,715.00
28/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1125	1	1125	1	0.00
28/06/2023	R186 On 01-February-24			Bond Future	9.11	104.6134	9.1147	104.6134	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
28/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	2008	2	2008	2	0.00
28/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1991	2	1991	2	0.00
28/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1974	2	1974	2	0.00
28/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	987	1	987	1	0.00
28/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1004	1	1004	1	0.00
28/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	996	1	996	1	0.00
28/06/2023	R186 On 02-May-24			Bond Future	9.09	107.0242	9.0861	107.0242	0.00
28/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	503	0	503	0	0.00
28/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2471	2	2471	2	2,030.00
28/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	497	0	497	0	0.00
28/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3649	4	3649	4	0.00
28/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	508	0	508	0	0.00
28/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3063	3	3063	3	0.00
28/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	980	1	980	1	0.00
28/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	636	1	636	1	2,030.00
28/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3100	3	3100	3	0.00
28/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3081	3	3081	3	0.00
28/06/2023	R186 On 01-August-24			Bond Future	9.08	104.1267	9.0761	104.1267	0.00
28/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	1127	1	1127	1	0.00
28/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	1106	1	1106	1	0.00
28/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	1116	1	1116	1	0.00
28/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	1934	2	1934	2	0.00
28/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	1957	2	1957	2	0.00
28/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	1945	2	1945	2	0.00
28/06/2023	R197 On 03-August-23			Bond Future	335.19	335.1317	335.1930	335.1317	44.00
28/06/2023	R197 On 02-November-23			Bond Future	342.65	342.5883	342.6496	342.5883	0.00
28/06/2023	R202 On 03-August-23			Bond Future	247.55	250.2310	247.5476	250.2310	5,336.00
28/06/2023	R202 On 02-November-23			Bond Future	253.05	255.7987	253.0544	255.7987	0.00
28/06/2023	R202 On 01-February-24			Bond Future	253.90	256.7097	253.9036	256.7097	0.00
28/06/2023	R202 On 02-May-24			Bond Future	259.81	262.6829	259.8117	262.6829	0.00
28/06/2023	R202 On 01-August-24			Bond Future	260.62	263.5493	260.6205	263.5493	0.00
28/06/2023	R209 On 03-August-23			Bond Future	11.83	65.9496	11.8298	65.9496	11,653.00
28/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1532	1	1532	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
28/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	260	0	260	0	7,000.00
28/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	36	0	36	0	7,000.00
28/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	1	0	1	0	1,800.00
28/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	29	0	29	0	1,800.00
28/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1674	2	1674	2	0.00
28/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1477	1	1477	1	0.00
28/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1504	1	1504	1	0.00
28/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	874	1	874	1	1,750.00
28/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3094	3	3094	3	0.00
28/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	966	1	966	1	0.00
28/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	9562	10	9562	10	0.00
28/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	5455	6	5455	6	0.00
28/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1004	1	1004	1	0.00
28/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	985	1	985	1	0.00
28/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	5713	6	5713	6	0.00
28/06/2023	R209 On 02-November-23			Bond Future	11.93	64.2472	11.9262	64.2472	9,344.00
28/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1182	1	1182	1	0.00
28/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1165	1	1165	1	0.00
28/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1149	1	1149	1	0.00
28/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4023	4	4023	4	0.00
28/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	3990	4	3990	4	0.00
28/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	3956	4	3956	4	0.00
28/06/2023	R209 On 01-February-24			Bond Future	12.02	65.7102	12.0158	65.7102	0.00
28/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3326	3	3326	3	0.00
28/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3300	3	3300	3	0.00
28/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3352	3	3352	3	0.00
28/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	2782	3	2782	3	0.00
28/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	2802	3	2802	3	0.00
28/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	2822	3	2822	3	0.00
28/06/2023	R209 On 02-May-24			Bond Future	12.11	64.0701	12.1061	64.0701	0.00
28/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1757	2	1757	2	0.00
28/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1729	2	1729	2	0.00
28/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1743	2	1743	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
28/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6160	6	6160	6	0.00
28/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6196	6	6196	6	0.00
28/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6124	6	6124	6	0.00
28/06/2023	R209 On 01-August-24			Bond Future	12.21	65.5140	12.2073	65.5140	0.00
28/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2950	3	2950	3	0.00
28/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2930	3	2930	3	0.00
28/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2970	3	2970	3	0.00
28/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4835	5	4835	5	0.00
28/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4862	5	4862	5	0.00
28/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4888	5	4888	5	0.00
28/06/2023	R210 On 03-August-23			Bond Future	227.12	227.0709	227.1176	227.0709	421.00
28/06/2023	R210 On 02-November-23			Bond Future	229.00	228.9501	228.9974	228.9501	0.00
28/06/2023	R210 On 01-February-24			Bond Future	234.26	234.2160	234.2635	234.2160	0.00
28/06/2023	R210 On 02-May-24			Bond Future	236.45	236.4004	236.4521	236.4004	0.00
28/06/2023	R210 On 01-August-24			Bond Future	241.84	241.7860	241.8406	241.7860	0.00
28/06/2023	R213 On 03-August-23			Bond Future	10.94	83.0617	10.9425	83.0617	24,480.00
28/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	3139	3	3139	3	0.00
28/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	3176	3	3176	3	0.00
28/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	3212	3	3212	3	0.00
28/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	270	0	270	0	0.00
28/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	265	0	265	0	0.00
28/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	276	0	276	0	0.00
28/06/2023	R213 On 02-November-23			Bond Future	11.04	81.3321	11.0366	81.3321	3,000.00
28/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	3175	3	3175	3	750.00
28/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	7144	7	7144	7	0.00
28/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2363	2	2363	2	0.00
28/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	2340	2	2340	2	0.00
28/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2387	2	2387	2	0.00
28/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1962	2	1962	2	750.00
28/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	2377	2	2377	2	0.00
28/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	1988	2	1988	2	0.00
28/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2026	2	2026	2	0.00
28/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2007	2	2007	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	402	0	402	0	750.00
28/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1470	2	1470	2	0.00
28/06/2023	R213 On 01-February-24			Bond Future	11.13	83.1839	11.1262	83.1839	0.00
28/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	4197	4	4197	4	0.00
28/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	4142	4	4142	4	0.00
28/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	4170	4	4170	4	0.00
28/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	1776	2	1776	2	0.00
28/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	1789	2	1789	2	0.00
28/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	1763	2	1763	2	0.00
28/06/2023	R213 On 02-May-24			Bond Future	11.21	81.5396	11.2070	81.5396	0.00
28/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1418	1	1418	1	0.00
28/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1430	1	1430	1	0.00
28/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1441	1	1441	1	0.00
28/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5247	5	5247	5	0.00
28/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5279	5	5279	5	0.00
28/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5310	5	5310	5	0.00
28/06/2023	R213 On 01-August-24			Bond Future	11.30	83.3782	11.3018	83.3782	0.00
28/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2389	2	2389	2	0.00
28/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2354	2	2354	2	0.00
28/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2371	2	2371	2	0.00
28/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4108	4	4108	4	0.00
28/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4131	4	4131	4	0.00
28/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4085	4	4085	4	0.00
28/06/2023	R214 On 03-August-23			Bond Future	12.18	61.9792	12.1803	61.9792	18,711.00
28/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1217	1	1217	1	0.00
28/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1168	1	1168	1	0.00
28/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1192	1	1192	1	0.00
28/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1338	1	1338	1	0.00
28/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1362	1	1362	1	0.00
28/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1314	1	1314	1	0.00
28/06/2023	R214 On 02-November-23			Bond Future	12.28	60.0398	12.2808	60.0398	12.00
28/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	831	1	831	1	0.00
28/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	855	1	855	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
28/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	843	1	843	1	0.00
28/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	4943	5	4943	5	0.00
28/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	4984	5	4984	5	0.00
28/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	4902	5	4902	5	0.00
28/06/2023	R214 On 01-February-24			Bond Future	12.38	61.4069	12.3784	61.4069	0.00
28/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2602	3	2602	3	0.00
28/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2625	3	2625	3	0.00
28/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2647	3	2647	3	0.00
28/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3684	4	3684	4	0.00
28/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3709	4	3709	4	0.00
28/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3735	4	3735	4	0.00
28/06/2023	R214 On 02-May-24			Bond Future	12.47	59.5151	12.4686	59.5151	0.00
28/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1748	2	1748	2	0.00
28/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1720	2	1720	2	0.00
28/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1734	2	1734	2	0.00
28/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6654	7	6654	7	0.00
28/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6692	7	6692	7	0.00
28/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6616	7	6616	7	0.00
28/06/2023	R214 On 01-August-24			Bond Future	12.57	60.8566	12.5677	60.8566	0.00
28/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	3154	3	3154	3	0.00
28/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	3174	3	3174	3	0.00
28/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	3195	3	3195	3	0.00
28/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	5009	5	5009	5	0.00
28/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	5036	5	5036	5	0.00
28/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5064	5	5064	5	0.00
28/06/2023	R248 On 03-August-23			Bond Future	12.32	76.2784	12.3226	76.2784	97,118.00
28/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	931	1	931	1	0.00
28/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	954	1	954	1	0.00
28/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5055	5	5055	5	0.00
28/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1480	1	1480	1	1,100.00
28/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	419	0	419	0	1,100.00
28/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	977	1	977	1	0.00
28/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2232	2	2232	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
28/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3574	4	3574	4	0.00
28/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1611	2	1611	2	0.00
28/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2269	2	2269	2	0.00
28/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2306	2	2306	2	0.00
28/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	257	0	257	0	1,100.00
28/06/2023	R248 On 02-November-23			Bond Future	12.43	73.5101	12.4289	73.5101	169,112.00
28/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1434	1	1434	1	220.00
28/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	895	1	895	1	0.00
28/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3259	3	3259	3	220.00
28/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7258	7	7258	7	0.00
28/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	869	1	869	1	0.00
28/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	882	1	882	1	0.00
28/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6649	7	6649	7	0.00
28/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1069	1	1069	1	220.00
28/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5201	5	5201	5	0.00
28/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	2854	3	2854	3	0.00
28/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6754	7	6754	7	0.00
28/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6701	7	6701	7	0.00
28/06/2023	R248 On 01-February-24			Bond Future	12.53	75.1839	12.5326	75.1839	0.00
28/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2840	3	2840	3	0.00
28/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2790	3	2790	3	0.00
28/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2815	3	2815	3	0.00
28/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5032	5	5032	5	0.00
28/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5067	5	5067	5	0.00
28/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	4998	5	4998	5	0.00
28/06/2023	R248 On 02-May-24			Bond Future	12.63	72.4651	12.6287	72.4651	13,000.00
28/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1912	2	1912	2	0.00
28/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1881	2	1881	2	0.00
28/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1896	2	1896	2	0.00
28/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8852	9	8852	9	0.00
28/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8951	9	8951	9	0.00
28/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8901	9	8901	9	0.00
28/06/2023	R248 On 01-August-24			Bond Future	12.73	74.0980	12.7343	74.0980	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
28/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	3869	4	3869	4	0.00
28/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3819	4	3819	4	0.00
28/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3844	4	3844	4	0.00
28/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6239	6	6239	6	0.00
28/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6272	6	6272	6	0.00
28/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6206	6	6206	6	0.00