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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/06/2023 TO: 13/06/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	2025 On 03-August-23			Bond Future	171.77	171.5514	171.7730	171.5514	6,305.00
13/06/2023	2025 On 02-November-23			Bond Future	175.65	175.4299	175.6540	175.4299	0.00
13/06/2023	2025 On 01-February-24			Bond Future	177.97	177.7426	177.9708	177.7426	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
13/06/2023	2025 On 02-May-24			Bond Future	182.24	182.0107	182.2438	182.0107	0.00
13/06/2023	2025 On 01-August-24			Bond Future	184.59	184.3507	184.5920	184.3507	0.00
13/06/2023	2029 On 03-August-23			Bond Future	125.00	124.4509	124.9966	124.4509	2,275.00
13/06/2023	2029 On 02-November-23			Bond Future	126.49	125.9289	126.4852	125.9289	0.00
13/06/2023	2029 On 01-February-24			Bond Future	129.45	128.8845	129.4528	128.8845	0.00
13/06/2023	2029 On 02-May-24			Bond Future	131.18	130.6008	131.1827	130.6008	0.00
13/06/2023	2029 On 01-August-24			Bond Future	134.21	133.6112	134.2081	133.6112	0.00
13/06/2023	2030 On 03-August-23			Bond Future	10.78	87.2766	87.4271	87.2766	96,972.00
13/06/2023	2030 On 03-August-23	11.36	Call	Bond Future	2922	3	3	3	0.00
13/06/2023	2030 On 03-August-23	12.59	Call	Bond Future	7257	7	7	7	0.00
13/06/2023	2030 On 03-August-23	10.40	Call	Bond Future	573	1	1	1	1,012.00
13/06/2023	2030 On 03-August-23	10.65	Call	Bond Future	1010	1	1	1	350.00
13/06/2023	2030 On 03-August-23	11.34	Call	Bond Future	2858	3	3	3	0.00
13/06/2023	2030 On 03-August-23	12.89	Call	Bond Future	8349	8	8	8	0.00
13/06/2023	2030 On 03-August-23	11.35	Call	Bond Future	2890	3	3	3	0.00
13/06/2023	2030 On 03-August-23	11.36	Put	Bond Future	544	1	1	1	0.00
13/06/2023	2030 On 03-August-23	12.89	Put	Bond Future	43	0	0	0	350.00
13/06/2023	2030 On 03-August-23	11.34	Put	Bond Future	561	1	1	1	0.00
13/06/2023	2030 On 03-August-23	10.65	Put	Bond Future	1575	2	2	2	0.00
13/06/2023	2030 On 03-August-23	12.59	Put	Bond Future	71	0	0	0	1,012.00
13/06/2023	2030 On 03-August-23	10.40	Put	Bond Future	2205	2	2	2	0.00
13/06/2023	2030 On 03-August-23	11.35	Put	Bond Future	553	1	1	1	0.00
13/06/2023	2030 On 02-November-23			Bond Future	10.87	89.2291	89.3817	89.2291	312.00
13/06/2023	2030 On 02-November-23	12.27	Call	Bond Future	6091	6	6	6	0.00
13/06/2023	2030 On 02-November-23	11.12	Call	Bond Future	2786	3	3	3	500.00
13/06/2023	2030 On 02-November-23	11.57	Call	Bond Future	3970	4	4	4	0.00
13/06/2023	2030 On 02-November-23	10.82	Call	Bond Future	2112	2	2	2	0.00
13/06/2023	2030 On 02-November-23	9.89	Call	Bond Future	751	1	1	1	500.00
13/06/2023	2030 On 02-November-23	10.62	Call	Bond Future	1724	2	2	2	500.00
13/06/2023	2030 On 02-November-23	11.43	Call	Bond Future	3582	3	4	3	0.00
13/06/2023	2030 On 02-November-23	10.80	Call	Bond Future	2070	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2030 On 02-November-23	10.81	Call	Bond Future	2091	2	2	2	0.00
13/06/2023	2030 On 02-November-23	10.07	Call	Bond Future	926	1	1	1	800.00
13/06/2023	2030 On 02-November-23	10.39	Call	Bond Future	1345	1	1	1	500.00
13/06/2023	2030 On 02-November-23	9.57	Call	Bond Future	520	0	1	0	800.00
13/06/2023	2030 On 02-November-23	9.57	Put	Bond Future	6025	6	6	6	0.00
13/06/2023	2030 On 02-November-23	10.07	Put	Bond Future	4261	4	4	4	0.00
13/06/2023	2030 On 02-November-23	10.81	Put	Bond Future	2330	2	2	2	0.00
13/06/2023	2030 On 02-November-23	10.80	Put	Bond Future	2350	2	2	2	0.00
13/06/2023	2030 On 02-November-23	11.43	Put	Bond Future	1329	1	1	1	500.00
13/06/2023	2030 On 02-November-23	12.27	Put	Bond Future	602	1	1	1	500.00
13/06/2023	2030 On 02-November-23	10.62	Put	Bond Future	2745	3	3	3	0.00
13/06/2023	2030 On 02-November-23	9.89	Put	Bond Future	4859	5	5	5	0.00
13/06/2023	2030 On 02-November-23	10.82	Put	Bond Future	2310	2	2	2	0.00
13/06/2023	2030 On 02-November-23	10.39	Put	Bond Future	3325	3	3	3	0.00
13/06/2023	2030 On 02-November-23	11.57	Put	Bond Future	1167	1	1	1	800.00
13/06/2023	2030 On 02-November-23	11.12	Put	Bond Future	1768	2	2	2	0.00
13/06/2023	2030 On 01-February-24			Bond Future	10.94	87.2968	87.4521	87.2968	0.00
13/06/2023	2030 On 01-February-24	11.86	Call	Bond Future	4906	5	5	5	0.00
13/06/2023	2030 On 01-February-24	12.10	Call	Bond Future	5584	5	6	5	0.00
13/06/2023	2030 On 01-February-24	11.75	Call	Bond Future	4603	5	5	5	0.00
13/06/2023	2030 On 01-February-24	11.31	Call	Bond Future	3474	3	3	3	0.00
13/06/2023	2030 On 01-February-24	11.35	Call	Bond Future	3571	3	4	3	0.00
13/06/2023	2030 On 01-February-24	11.36	Call	Bond Future	3596	4	4	4	0.00
13/06/2023	2030 On 01-February-24	10.39	Call	Bond Future	1666	2	2	2	500.00
13/06/2023	2030 On 01-February-24	10.07	Call	Bond Future	1258	1	1	1	400.00
13/06/2023	2030 On 01-February-24	9.57	Call	Bond Future	807	1	1	1	400.00
13/06/2023	2030 On 01-February-24	9.89	Call	Bond Future	1077	1	1	1	500.00
13/06/2023	2030 On 01-February-24	11.37	Call	Bond Future	3620	4	4	4	0.00
13/06/2023	2030 On 01-February-24	11.85	Call	Bond Future	4878	5	5	5	0.00
13/06/2023	2030 On 01-February-24	10.16	Call	Bond Future	1357	1	1	1	200.00
13/06/2023	2030 On 01-February-24	11.00	Call	Bond Future	2770	3	3	3	0.00
13/06/2023	2030 On 01-February-24	9.93	Call	Bond Future	1115	1	1	1	1,360.00
13/06/2023	2030 On 01-February-24	10.00	Call	Bond Future	1185	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2030 On 01-February-24	10.00	Put	Bond Future	5016	5	5	5	0.00
13/06/2023	2030 On 01-February-24	9.57	Put	Bond Future	6455	7	6	7	0.00
13/06/2023	2030 On 01-February-24	9.89	Put	Bond Future	5369	5	5	5	0.00
13/06/2023	2030 On 01-February-24	9.93	Put	Bond Future	5239	5	5	5	0.00
13/06/2023	2030 On 01-February-24	10.16	Put	Bond Future	4524	5	5	5	0.00
13/06/2023	2030 On 01-February-24	11.85	Put	Bond Future	1380	1	1	1	500.00
13/06/2023	2030 On 01-February-24	11.37	Put	Bond Future	1950	2	2	2	0.00
13/06/2023	2030 On 01-February-24	11.86	Put	Bond Future	1370	1	1	1	500.00
13/06/2023	2030 On 01-February-24	12.10	Put	Bond Future	1153	1	1	1	400.00
13/06/2023	2030 On 01-February-24	10.07	Put	Bond Future	4798	5	5	5	0.00
13/06/2023	2030 On 01-February-24	10.39	Put	Bond Future	3887	4	4	4	0.00
13/06/2023	2030 On 01-February-24	11.00	Put	Bond Future	2544	3	3	3	700.00
13/06/2023	2030 On 01-February-24	11.36	Put	Bond Future	1965	2	2	2	0.00
13/06/2023	2030 On 01-February-24	11.35	Put	Bond Future	1979	2	2	2	0.00
13/06/2023	2030 On 01-February-24	11.31	Put	Bond Future	2036	2	2	2	1,360.00
13/06/2023	2030 On 01-February-24	11.75	Put	Bond Future	1482	2	1	2	200.00
13/06/2023	2030 On 02-May-24			Bond Future	11.02	89.3748	89.5333	89.3748	0.00
13/06/2023	2030 On 02-May-24	13.15	Call	Bond Future	8559	8	9	8	0.00
13/06/2023	2030 On 02-May-24	11.12	Call	Bond Future	3172	3	3	3	500.00
13/06/2023	2030 On 02-May-24	11.94	Call	Bond Future	5153	5	5	5	0.00
13/06/2023	2030 On 02-May-24	10.16	Call	Bond Future	1520	1	2	1	1,000.00
13/06/2023	2030 On 02-May-24	9.83	Call	Bond Future	1167	1	1	1	0.00
13/06/2023	2030 On 02-May-24	12.38	Call	Bond Future	6349	6	6	6	0.00
13/06/2023	2030 On 02-May-24	10.62	Call	Bond Future	2203	2	2	2	500.00
13/06/2023	2030 On 02-May-24	10.82	Call	Bond Future	2562	2	3	2	1,080.00
13/06/2023	2030 On 02-May-24	9.81	Call	Bond Future	1148	1	1	1	0.00
13/06/2023	2030 On 02-May-24	9.82	Call	Bond Future	1158	1	1	1	0.00
13/06/2023	2030 On 02-May-24	9.66	Call	Bond Future	1012	1	1	1	1,000.00
13/06/2023	2030 On 02-May-24	9.66	Put	Bond Future	6408	7	6	7	0.00
13/06/2023	2030 On 02-May-24	9.82	Put	Bond Future	5895	6	6	6	0.00
13/06/2023	2030 On 02-May-24	9.81	Put	Bond Future	5927	6	6	6	0.00
13/06/2023	2030 On 02-May-24	10.82	Put	Bond Future	3315	3	3	3	0.00
13/06/2023	2030 On 02-May-24	10.62	Put	Bond Future	3736	4	4	4	0.00

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13/06/2023	2030 On 02-May-24	12.38	Put	Bond Future	1307	1	1	1	1,080.00
13/06/2023	2030 On 02-May-24	11.12	Put	Bond Future	2773	3	3	3	0.00
13/06/2023	2030 On 02-May-24	9.83	Put	Bond Future	5864	6	6	6	0.00
13/06/2023	2030 On 02-May-24	10.16	Put	Bond Future	4879	5	5	5	0.00
13/06/2023	2030 On 02-May-24	11.94	Put	Bond Future	1696	2	2	2	1,000.00
13/06/2023	2030 On 02-May-24	13.15	Put	Bond Future	832	1	1	1	500.00
13/06/2023	2030 On 01-August-24			Bond Future	11.12	87.4077	87.5710	87.4077	0.00
13/06/2023	2030 On 01-August-24	10.39	Call	Bond Future	1960	2	2	2	0.00
13/06/2023	2030 On 01-August-24	10.37	Call	Bond Future	1930	2	2	2	0.00
13/06/2023	2030 On 01-August-24	10.38	Call	Bond Future	1945	2	2	2	0.00
13/06/2023	2030 On 01-August-24	10.38	Put	Bond Future	4736	5	5	5	0.00
13/06/2023	2030 On 01-August-24	10.37	Put	Bond Future	4760	5	5	5	0.00
13/06/2023	2030 On 01-August-24	10.39	Put	Bond Future	4713	5	5	5	0.00
13/06/2023	2032 On 03-August-23			Bond Future	11.36	85.9164	86.0629	85.9164	119,720.00
13/06/2023	2032 On 03-August-23	11.45	Call	Bond Future	1724	2	2	2	0.00
13/06/2023	2032 On 03-August-23	12.00	Call	Bond Future	3559	3	4	3	5,000.00
13/06/2023	2032 On 03-August-23	11.76	Call	Bond Future	2704	3	3	3	0.00
13/06/2023	2032 On 03-August-23	11.75	Call	Bond Future	2670	3	3	3	0.00
13/06/2023	2032 On 03-August-23	11.50	Call	Bond Future	1871	2	2	2	11,000.00
13/06/2023	2032 On 03-August-23	9.60	Call	Bond Future	2	0	0	0	1,500.00
13/06/2023	2032 On 03-August-23	10.30	Call	Bond Future	55	0	0	0	7,500.00
13/06/2023	2032 On 03-August-23	12.04	Call	Bond Future	3707	4	4	4	3,000.00
13/06/2023	2032 On 03-August-23	11.77	Call	Bond Future	2738	3	3	3	0.00
13/06/2023	2032 On 03-August-23	11.90	Call	Bond Future	3194	3	3	3	5,000.00
13/06/2023	2032 On 03-August-23	11.55	Call	Bond Future	2022	2	2	2	0.00
13/06/2023	2032 On 03-August-23	11.55	Put	Bond Future	1117	1	1	1	7,500.00
13/06/2023	2032 On 03-August-23	11.90	Put	Bond Future	657	1	1	1	0.00
13/06/2023	2032 On 03-August-23	11.77	Put	Bond Future	802	1	1	1	0.00
13/06/2023	2032 On 03-August-23	12.04	Put	Bond Future	528	1	1	1	3,000.00
13/06/2023	2032 On 03-August-23	10.30	Put	Bond Future	5351	5	5	5	0.00
13/06/2023	2032 On 03-August-23	9.60	Put	Bond Future	9039	9	9	9	0.00
13/06/2023	2032 On 03-August-23	11.50	Put	Bond Future	1203	1	1	1	11,000.00

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13/06/2023	2032 On 03-August-23	11.75	Put	Bond Future	827	1	1	1	0.00
13/06/2023	2032 On 03-August-23	11.76	Put	Bond Future	815	1	1	1	0.00
13/06/2023	2032 On 03-August-23	12.00	Put	Bond Future	562	1	1	1	0.00
13/06/2023	2032 On 03-August-23	11.45	Put	Bond Future	1294	1	1	1	7,500.00
13/06/2023	2032 On 02-November-23			Bond Future	11.46	83.6746	83.8232	83.6746	65,300.00
13/06/2023	2032 On 02-November-23	12.26	Call	Bond Future	4927	5	5	5	0.00
13/06/2023	2032 On 02-November-23	11.23	Call	Bond Future	2066	2	2	2	0.00
13/06/2023	2032 On 02-November-23	11.09	Call	Bond Future	1784	2	2	2	500.00
13/06/2023	2032 On 02-November-23	11.22	Call	Bond Future	2045	2	2	2	0.00
13/06/2023	2032 On 02-November-23	11.24	Call	Bond Future	2087	2	2	2	0.00
13/06/2023	2032 On 02-November-23	10.59	Call	Bond Future	1001	1	1	1	500.00
13/06/2023	2032 On 02-November-23	11.90	Call	Bond Future	3802	4	4	4	0.00
13/06/2023	2032 On 02-November-23	11.90	Put	Bond Future	1765	2	2	2	0.00
13/06/2023	2032 On 02-November-23	11.09	Put	Bond Future	3537	4	4	4	0.00
13/06/2023	2032 On 02-November-23	10.59	Put	Bond Future	5211	5	5	5	0.00
13/06/2023	2032 On 02-November-23	11.24	Put	Bond Future	3121	3	3	3	0.00
13/06/2023	2032 On 02-November-23	11.22	Put	Bond Future	3175	3	3	3	0.00
13/06/2023	2032 On 02-November-23	11.23	Put	Bond Future	3148	3	3	3	0.00
13/06/2023	2032 On 02-November-23	12.26	Put	Bond Future	1276	1	1	1	500.00
13/06/2023	2032 On 01-February-24			Bond Future	11.55	85.6200	85.7712	85.6200	0.00
13/06/2023	2032 On 01-February-24	12.62	Call	Bond Future	6283	6	6	6	0.00
13/06/2023	2032 On 01-February-24	11.85	Call	Bond Future	3978	4	4	4	0.00
13/06/2023	2032 On 01-February-24	10.76	Call	Bond Future	1614	2	2	2	1,200.00
13/06/2023	2032 On 01-February-24	12.50	Call	Bond Future	5902	6	6	6	0.00
13/06/2023	2032 On 01-February-24	12.73	Call	Bond Future	6637	7	7	7	0.00
13/06/2023	2032 On 01-February-24	11.83	Call	Bond Future	3923	4	4	4	0.00
13/06/2023	2032 On 01-February-24	11.84	Call	Bond Future	3950	4	4	4	0.00
13/06/2023	2032 On 01-February-24	10.78	Call	Bond Future	1646	2	2	2	200.00
13/06/2023	2032 On 01-February-24	11.09	Call	Bond Future	2192	2	2	2	500.00
13/06/2023	2032 On 01-February-24	11.75	Call	Bond Future	3708	4	4	4	0.00
13/06/2023	2032 On 01-February-24	10.01	Call	Bond Future	795	1	1	1	1,200.00
13/06/2023	2032 On 01-February-24	10.59	Call	Bond Future	1387	1	1	1	500.00
13/06/2023	2032 On 01-February-24	10.01	Put	Bond Future	8261	8	8	8	0.00

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13/06/2023	2032 On 01-February-24	11.75	Put	Bond Future	2782	3	3	3	200.00
13/06/2023	2032 On 01-February-24	11.09	Put	Bond Future	4325	4	4	4	0.00
13/06/2023	2032 On 01-February-24	11.84	Put	Bond Future	2619	3	3	3	0.00
13/06/2023	2032 On 01-February-24	11.83	Put	Bond Future	2637	3	3	3	0.00
13/06/2023	2032 On 01-February-24	12.73	Put	Bond Future	1430	1	1	1	500.00
13/06/2023	2032 On 01-February-24	10.76	Put	Bond Future	5333	5	5	5	0.00
13/06/2023	2032 On 01-February-24	11.85	Put	Bond Future	2601	3	3	3	0.00
13/06/2023	2032 On 01-February-24	10.78	Put	Bond Future	5267	5	5	5	0.00
13/06/2023	2032 On 01-February-24	10.59	Put	Bond Future	5937	6	6	6	0.00
13/06/2023	2032 On 01-February-24	12.62	Put	Bond Future	1541	2	2	2	1,200.00
13/06/2023	2032 On 01-February-24	12.50	Put	Bond Future	1672	2	2	2	200.00
13/06/2023	2032 On 02-May-24			Bond Future	11.63	83.4928	83.6473	83.4928	0.00
13/06/2023	2032 On 02-May-24	13.35	Call	Bond Future	8447	8	8	8	0.00
13/06/2023	2032 On 02-May-24	11.09	Call	Bond Future	2209	2	2	2	500.00
13/06/2023	2032 On 02-May-24	11.35	Call	Bond Future	2727	3	3	3	1,550.00
13/06/2023	2032 On 02-May-24	10.55	Call	Bond Future	1377	1	1	1	0.00
13/06/2023	2032 On 02-May-24	10.59	Call	Bond Future	1426	1	1	1	500.00
13/06/2023	2032 On 02-May-24	10.54	Call	Bond Future	1366	1	1	1	0.00
13/06/2023	2032 On 02-May-24	12.90	Call	Bond Future	6997	7	7	7	0.00
13/06/2023	2032 On 02-May-24	13.18	Call	Bond Future	7893	8	8	8	0.00
13/06/2023	2032 On 02-May-24	10.86	Call	Bond Future	1807	2	2	2	1,000.00
13/06/2023	2032 On 02-May-24	10.56	Call	Bond Future	1389	1	1	1	0.00
13/06/2023	2032 On 02-May-24	10.36	Call	Bond Future	1164	1	1	1	1,000.00
13/06/2023	2032 On 02-May-24	10.65	Call	Bond Future	1501	1	2	1	1,550.00
13/06/2023	2032 On 02-May-24	10.65	Put	Bond Future	6064	6	6	6	0.00
13/06/2023	2032 On 02-May-24	10.36	Put	Bond Future	7139	7	7	7	0.00
13/06/2023	2032 On 02-May-24	10.56	Put	Bond Future	6388	7	6	7	0.00
13/06/2023	2032 On 02-May-24	10.86	Put	Bond Future	5367	5	5	5	0.00
13/06/2023	2032 On 02-May-24	13.18	Put	Bond Future	1302	1	1	1	500.00
13/06/2023	2032 On 02-May-24	10.54	Put	Bond Future	6461	7	6	7	0.00
13/06/2023	2032 On 02-May-24	10.59	Put	Bond Future	6279	6	6	6	0.00
13/06/2023	2032 On 02-May-24	10.55	Put	Bond Future	6424	7	6	7	0.00
13/06/2023	2032 On 02-May-24	11.35	Put	Bond Future	4002	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2032 On 02-May-24	11.09	Put	Bond Future	4687	5	5	5	0.00
13/06/2023	2032 On 02-May-24	13.35	Put	Bond Future	1174	1	1	1	1,550.00
13/06/2023	2032 On 02-May-24	12.90	Put	Bond Future	1545	2	2	2	1,000.00
13/06/2023	2032 On 01-August-24			Bond Future	11.74	85.3960	85.5550	85.3960	0.00
13/06/2023	2032 On 01-August-24	11.13	Call	Bond Future	2342	2	2	2	0.00
13/06/2023	2032 On 01-August-24	11.14	Call	Bond Future	2360	2	2	2	0.00
13/06/2023	2032 On 01-August-24	11.15	Call	Bond Future	2378	2	2	2	0.00
13/06/2023	2032 On 01-August-24	11.15	Put	Bond Future	5016	5	5	5	0.00
13/06/2023	2032 On 01-August-24	11.14	Put	Bond Future	5043	5	5	5	0.00
13/06/2023	2032 On 01-August-24	11.13	Put	Bond Future	5071	5	5	5	0.00
13/06/2023	2033 On 03-August-23			Bond Future	118.29	118.2529	118.2898	118.2529	7,227.00
13/06/2023	2033 On 02-November-23			Bond Future	119.53	119.4984	119.5345	119.4984	0.00
13/06/2023	2033 On 01-February-24			Bond Future	122.34	122.3030	122.3390	122.3030	0.00
13/06/2023	2033 On 02-May-24			Bond Future	123.80	123.7663	123.8029	123.7663	0.00
13/06/2023	2033 On 01-August-24			Bond Future	126.66	126.6192	126.6582	126.6192	0.00
13/06/2023	2037 On 03-August-23			Bond Future	12.18	76.0070	76.1189	76.0070	132,562.00
13/06/2023	2037 On 03-August-23	10.30	Call	Bond Future	6	0	0	0	1,800.00
13/06/2023	2037 On 03-August-23	12.14	Call	Bond Future	1634	2	2	2	0.00
13/06/2023	2037 On 03-August-23	11.00	Call	Bond Future	94	0	0	0	1,800.00
13/06/2023	2037 On 03-August-23	12.12	Call	Bond Future	1580	2	2	2	0.00
13/06/2023	2037 On 03-August-23	12.13	Call	Bond Future	1607	2	2	2	0.00
13/06/2023	2037 On 03-August-23	12.13	Put	Bond Future	1861	2	2	2	0.00
13/06/2023	2037 On 03-August-23	12.12	Put	Bond Future	1888	2	2	2	0.00
13/06/2023	2037 On 03-August-23	11.00	Put	Bond Future	6795	7	7	7	0.00
13/06/2023	2037 On 03-August-23	12.14	Put	Bond Future	1835	2	2	2	0.00
13/06/2023	2037 On 03-August-23	10.30	Put	Bond Future	11106	11	11	11	0.00
13/06/2023	2037 On 02-November-23			Bond Future	12.28	77.7075	77.8207	77.7075	481.00
13/06/2023	2037 On 02-November-23	11.56	Call	Bond Future	1258	1	1	1	0.00
13/06/2023	2037 On 02-November-23	11.55	Call	Bond Future	1241	1	1	1	0.00
13/06/2023	2037 On 02-November-23	12.02	Call	Bond Future	2205	2	2	2	750.00
13/06/2023	2037 On 02-November-23	12.52	Call	Bond Future	3599	4	4	4	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2037 On 02-November-23	13.89	Call	Bond Future	8519	8	9	8	0.00
13/06/2023	2037 On 02-November-23	11.57	Call	Bond Future	1275	1	1	1	0.00
13/06/2023	2037 On 02-November-23	11.55	Put	Bond Future	5247	5	5	5	0.00
13/06/2023	2037 On 02-November-23	13.89	Put	Bond Future	710	1	1	1	750.00
13/06/2023	2037 On 02-November-23	11.56	Put	Bond Future	5207	5	5	5	0.00
13/06/2023	2037 On 02-November-23	12.52	Put	Bond Future	2364	2	2	2	0.00
13/06/2023	2037 On 02-November-23	12.02	Put	Bond Future	3606	4	4	4	0.00
13/06/2023	2037 On 02-November-23	11.57	Put	Bond Future	5168	5	5	5	0.00
13/06/2023	2037 On 01-February-24			Bond Future	12.38	75.2572	75.3723	75.2572	0.00
13/06/2023	2037 On 01-February-24	13.93	Call	Bond Future	8762	9	9	9	0.00
13/06/2023	2037 On 01-February-24	12.31	Call	Bond Future	3478	3	3	3	0.00
13/06/2023	2037 On 01-February-24	12.32	Call	Bond Future	3505	3	4	3	0.00
13/06/2023	2037 On 01-February-24	12.09	Call	Bond Future	2910	3	3	3	2,500.00
13/06/2023	2037 On 01-February-24	12.33	Call	Bond Future	3532	3	4	3	0.00
13/06/2023	2037 On 01-February-24	12.93	Call	Bond Future	5326	5	5	5	0.00
13/06/2023	2037 On 01-February-24	12.93	Put	Bond Future	2563	3	3	3	2,500.00
13/06/2023	2037 On 01-February-24	13.93	Put	Bond Future	1329	1	1	1	2,500.00
13/06/2023	2037 On 01-February-24	12.33	Put	Bond Future	3804	4	4	4	0.00
13/06/2023	2037 On 01-February-24	12.09	Put	Bond Future	4448	5	4	5	0.00
13/06/2023	2037 On 01-February-24	12.32	Put	Bond Future	3829	4	4	4	0.00
13/06/2023	2037 On 01-February-24	12.31	Put	Bond Future	3854	4	4	4	0.00
13/06/2023	2037 On 02-May-24			Bond Future	12.48	77.0488	77.1663	77.0488	0.00
13/06/2023	2037 On 02-May-24	11.43	Call	Bond Future	1695	2	2	2	0.00
13/06/2023	2037 On 02-May-24	11.44	Call	Bond Future	1709	2	2	2	0.00
13/06/2023	2037 On 02-May-24	11.45	Call	Bond Future	1724	2	2	2	0.00
13/06/2023	2037 On 02-May-24	11.43	Put	Bond Future	7355	7	7	7	0.00
13/06/2023	2037 On 02-May-24	11.44	Put	Bond Future	7312	7	7	7	0.00
13/06/2023	2037 On 02-May-24	11.45	Put	Bond Future	7270	7	7	7	0.00
13/06/2023	2037 On 01-August-24			Bond Future	12.60	74.5494	74.6705	74.5494	0.00
13/06/2023	2037 On 01-August-24	12.11	Call	Bond Future	3036	3	3	3	0.00
13/06/2023	2037 On 01-August-24	12.09	Call	Bond Future	2993	3	3	3	0.00
13/06/2023	2037 On 01-August-24	12.10	Call	Bond Future	3014	3	3	3	0.00
13/06/2023	2037 On 01-August-24	12.10	Put	Bond Future	5590	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2037 On 01-August-24	12.09	Put	Bond Future	5621	6	6	6	0.00
13/06/2023	2037 On 01-August-24	12.11	Put	Bond Future	5559	6	6	6	0.00
13/06/2023	2038 On 03-August-23			Bond Future	128.03	127.6163	128.0327	127.6163	3,019.00
13/06/2023	2038 On 02-November-23			Bond Future	130.93	130.5016	130.9256	130.5016	1,706.00
13/06/2023	2038 On 01-February-24			Bond Future	131.97	131.5344	131.9676	131.5344	0.00
13/06/2023	2038 On 02-May-24			Bond Future	135.14	134.6931	135.1363	134.6931	0.00
13/06/2023	2038 On 01-August-24			Bond Future	136.17	135.7096	136.1653	135.7096	0.00
13/06/2023	2040 On 03-August-23			Bond Future	12.38	76.6964	76.6704	76.6964	133,167.00
13/06/2023	2040 On 03-August-23	12.21	Call	Bond Future	1377	1	1	1	0.00
13/06/2023	2040 On 03-August-23	12.22	Call	Bond Future	1403	1	1	1	0.00
13/06/2023	2040 On 03-August-23	12.23	Call	Bond Future	1428	1	1	1	0.00
13/06/2023	2040 On 03-August-23	12.23	Put	Bond Future	2272	2	2	2	0.00
13/06/2023	2040 On 03-August-23	12.22	Put	Bond Future	2304	2	2	2	0.00
13/06/2023	2040 On 03-August-23	12.21	Put	Bond Future	2336	2	2	2	0.00
13/06/2023	2040 On 02-November-23			Bond Future	12.48	78.4123	78.3847	78.4123	0.00
13/06/2023	2040 On 02-November-23	11.80	Call	Bond Future	1455	1	1	1	128.00
13/06/2023	2040 On 02-November-23	11.60	Call	Bond Future	1103	1	1	1	0.00
13/06/2023	2040 On 02-November-23	12.60	Call	Bond Future	3499	4	3	4	128.00
13/06/2023	2040 On 02-November-23	13.64	Call	Bond Future	7217	7	7	7	0.00
13/06/2023	2040 On 02-November-23	11.59	Call	Bond Future	1087	1	1	1	0.00
13/06/2023	2040 On 02-November-23	11.58	Call	Bond Future	1072	1	1	1	0.00
13/06/2023	2040 On 02-November-23	11.58	Put	Bond Future	6381	6	6	6	0.00
13/06/2023	2040 On 02-November-23	11.60	Put	Bond Future	6289	6	6	6	0.00
13/06/2023	2040 On 02-November-23	13.64	Put	Bond Future	1194	1	1	1	128.00
13/06/2023	2040 On 02-November-23	12.60	Put	Bond Future	2862	3	3	3	0.00
13/06/2023	2040 On 02-November-23	11.80	Put	Bond Future	5422	5	5	5	0.00
13/06/2023	2040 On 02-November-23	11.59	Put	Bond Future	6335	6	6	6	0.00
13/06/2023	2040 On 01-February-24			Bond Future	12.59	75.7280	75.6990	75.7280	28.00
13/06/2023	2040 On 01-February-24	12.35	Call	Bond Future	3239	3	3	3	0.00
13/06/2023	2040 On 01-February-24	12.33	Call	Bond Future	3186	3	3	3	0.00
13/06/2023	2040 On 01-February-24	12.34	Call	Bond Future	3212	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2040 On 01-February-24	12.34	Put	Bond Future	4583	5	5	5	0.00
13/06/2023	2040 On 01-February-24	12.33	Put	Bond Future	4613	5	5	5	0.00
13/06/2023	2040 On 01-February-24	12.35	Put	Bond Future	4554	5	5	5	0.00
13/06/2023	2040 On 02-May-24			Bond Future	12.69	77.5309	77.5008	77.5309	0.00
13/06/2023	2040 On 02-May-24	11.62	Call	Bond Future	1821	2	2	2	0.00
13/06/2023	2040 On 02-May-24	11.60	Call	Bond Future	1790	2	2	2	0.00
13/06/2023	2040 On 02-May-24	11.61	Call	Bond Future	1805	2	2	2	0.00
13/06/2023	2040 On 02-May-24	11.62	Put	Bond Future	7953	8	8	8	0.00
13/06/2023	2040 On 02-May-24	11.60	Put	Bond Future	8044	8	8	8	0.00
13/06/2023	2040 On 02-May-24	11.61	Put	Bond Future	7998	8	8	8	0.00
13/06/2023	2040 On 01-August-24			Bond Future	12.81	74.7920	74.7621	74.7920	0.00
13/06/2023	2040 On 01-August-24	12.32	Call	Bond Future	3280	3	3	3	0.00
13/06/2023	2040 On 01-August-24	12.33	Call	Bond Future	3303	3	3	3	0.00
13/06/2023	2040 On 01-August-24	12.34	Call	Bond Future	3326	3	3	3	0.00
13/06/2023	2040 On 01-August-24	12.34	Put	Bond Future	5879	6	6	6	0.00
13/06/2023	2040 On 01-August-24	12.33	Put	Bond Future	5912	6	6	6	0.00
13/06/2023	2040 On 01-August-24	12.32	Put	Bond Future	5945	6	6	6	0.00
13/06/2023	2044 On 03-August-23			Bond Future	12.42	73.1945	73.1672	73.1945	81,128.00
13/06/2023	2044 On 03-August-23	11.75	Call	Bond Future	471	0	0	0	4,553.00
13/06/2023	2044 On 03-August-23	12.17	Call	Bond Future	1214	1	1	1	0.00
13/06/2023	2044 On 03-August-23	12.50	Call	Bond Future	2128	2	2	2	0.00
13/06/2023	2044 On 03-August-23	12.00	Call	Bond Future	855	1	1	1	0.00
13/06/2023	2044 On 03-August-23	12.16	Call	Bond Future	1191	1	1	1	0.00
13/06/2023	2044 On 03-August-23	12.15	Call	Bond Future	1168	1	1	1	0.00
13/06/2023	2044 On 03-August-23	12.15	Put	Bond Future	2702	3	3	3	0.00
13/06/2023	2044 On 03-August-23	12.16	Put	Bond Future	2666	3	3	3	0.00
13/06/2023	2044 On 03-August-23	12.00	Put	Bond Future	3280	3	3	3	4,754.00
13/06/2023	2044 On 03-August-23	12.50	Put	Bond Future	1651	2	2	2	9,106.00
13/06/2023	2044 On 03-August-23	12.17	Put	Bond Future	2630	3	3	3	0.00
13/06/2023	2044 On 03-August-23	11.75	Put	Bond Future	4421	4	4	4	3,076.00
13/06/2023	2044 On 02-November-23			Bond Future	12.52	74.8322	74.8030	74.8322	0.00
13/06/2023	2044 On 02-November-23	11.55	Call	Bond Future	997	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	2044 On 02-November-23	11.56	Call	Bond Future	1012	1	1	1	0.00
13/06/2023	2044 On 02-November-23	11.57	Call	Bond Future	1028	1	1	1	0.00
13/06/2023	2044 On 02-November-23	11.57	Put	Bond Future	6679	7	7	7	0.00
13/06/2023	2044 On 02-November-23	11.56	Put	Bond Future	6727	7	7	7	0.00
13/06/2023	2044 On 02-November-23	11.55	Put	Bond Future	6775	7	7	7	0.00
13/06/2023	2044 On 01-February-24			Bond Future	12.62	72.1898	72.1594	72.1898	0.00
13/06/2023	2044 On 01-February-24	12.27	Call	Bond Future	3010	3	3	3	0.00
13/06/2023	2044 On 01-February-24	12.28	Call	Bond Future	3036	3	3	3	0.00
13/06/2023	2044 On 01-February-24	12.29	Call	Bond Future	3062	3	3	3	0.00
13/06/2023	2044 On 01-February-24	12.29	Put	Bond Future	4896	5	5	5	0.00
13/06/2023	2044 On 01-February-24	12.28	Put	Bond Future	4927	5	5	5	0.00
13/06/2023	2044 On 01-February-24	12.27	Put	Bond Future	4959	5	5	5	0.00
13/06/2023	2044 On 02-May-24			Bond Future	12.71	73.9085	73.8770	73.9085	0.00
13/06/2023	2044 On 02-May-24	11.65	Call	Bond Future	2058	2	2	2	0.00
13/06/2023	2044 On 02-May-24	11.66	Call	Bond Future	2074	2	2	2	0.00
13/06/2023	2044 On 02-May-24	11.67	Call	Bond Future	2091	2	2	2	0.00
13/06/2023	2044 On 02-May-24	11.67	Put	Bond Future	8162	8	8	8	0.00
13/06/2023	2044 On 02-May-24	11.66	Put	Bond Future	8208	8	8	8	0.00
13/06/2023	2044 On 02-May-24	11.65	Put	Bond Future	8254	8	8	8	0.00
13/06/2023	2044 On 01-August-24			Bond Future	12.83	71.2121	71.1807	71.2121	0.00
13/06/2023	2044 On 01-August-24	12.30	Call	Bond Future	3541	4	4	4	0.00
13/06/2023	2044 On 01-August-24	12.28	Call	Bond Future	3494	4	3	4	0.00
13/06/2023	2044 On 01-August-24	12.29	Call	Bond Future	3517	4	4	4	0.00
13/06/2023	2044 On 01-August-24	12.29	Put	Bond Future	6491	6	6	6	0.00
13/06/2023	2044 On 01-August-24	12.28	Put	Bond Future	6525	7	7	7	0.00
13/06/2023	2044 On 01-August-24	12.30	Put	Bond Future	6457	6	6	6	0.00
13/06/2023	2046 On 03-August-23			Bond Future	113.26	113.9118	113.2555	113.9118	12,882.00
13/06/2023	2046 On 02-November-23			Bond Future	113.72	114.3886	113.7160	114.3886	4,626.00
13/06/2023	2046 On 01-February-24			Bond Future	116.38	117.0736	116.3842	117.0736	0.00
13/06/2023	2046 On 02-May-24			Bond Future	117.01	117.7189	117.0131	117.7189	0.00
13/06/2023	2046 On 01-August-24			Bond Future	119.71	120.4313	119.7106	120.4313	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
13/06/2023	2050 On 03-August-23			Bond Future	113.28	113.0405	113.2760	113.0405	10,740.00
13/06/2023	2050 On 02-November-23			Bond Future	115.84	115.5961	115.8353	115.5961	3,364.00
13/06/2023	2050 On 01-February-24			Bond Future	116.29	116.0501	116.2942	116.0501	0.00
13/06/2023	2050 On 02-May-24			Bond Future	119.09	118.8370	119.0865	118.8370	0.00
13/06/2023	2050 On 01-August-24			Bond Future	119.51	119.2489	119.5063	119.2489	0.00
13/06/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	AL37 On 03-August-23			Index Future	873.84	873.3290	873.8370	873.3290	0.00
13/06/2023	AL37 On 02-November-23			Index Future	893.37	892.8540	893.3700	892.8540	0.00
13/06/2023	AL37 On 01-February-24			Index Future	914.12	913.5960	914.1220	913.5960	0.00
13/06/2023	AL37 On 02-May-24			Index Future	935.87	935.3290	935.8660	935.3290	0.00
13/06/2023	AL37 On 01-August-24			Index Future	957.26	956.7080	957.2610	956.7080	0.00
13/06/2023	AL7T On 03-August-23			Index Future	997.74	996.0960	997.7430	996.0960	0.00
13/06/2023	AL7T On 02-November-23			Index Future	1020.05	1018.3660	1020.0450	1018.3660	0.00
13/06/2023	AL7T On 01-February-24			Index Future	1043.74	1042.0240	1043.7400	1042.0240	0.00
13/06/2023	AL7T On 02-May-24			Index Future	1068.57	1066.8120	1068.5680	1066.8120	0.00
13/06/2023	AL7T On 01-August-24			Index Future	1093.00	1091.1970	1092.9960	1091.1970	0.00
13/06/2023	ALBI On 03-August-23			Index Future	874.34	873.7920	874.3360	873.7920	106.00
13/06/2023	ALBI On 02-November-23			Index Future	893.88	893.3270	893.8800	893.3270	0.00
13/06/2023	ALBI On 01-February-24			Index Future	914.64	914.0800	914.6440	914.0800	0.00
13/06/2023	ALBI On 02-May-24			Index Future	936.40	935.8240	936.4010	935.8240	0.00
13/06/2023	ALBI On 01-August-24			Index Future	957.81	957.2150	957.8070	957.2150	0.00
13/06/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C025 On 31-January-25			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
13/06/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C303 On 28-February-33			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
13/06/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2023	ES33 On 03-August-23			Bond Future	12.72	73.6241	73.7437	73.6241	350.00
13/06/2023	ES33 On 02-November-23			Bond Future	12.86	71.4895	71.6108	71.4895	0.00
13/06/2023	ES33 On 01-February-24			Bond Future	12.99	73.1680	73.2915	73.1680	0.00
13/06/2023	ES33 On 02-May-24			Bond Future	13.12	71.1232	71.2494	71.1232	0.00
13/06/2023	ES33 On 01-August-24			Bond Future	13.28	72.7594	72.8893	72.7594	0.00
13/06/2023	ES42 On 03-August-23			Bond Future	13.11	70.5252	70.5045	70.5252	4,000.00
13/06/2023	ES42 On 02-November-23			Bond Future	13.24	67.8559	67.8338	67.8559	0.00
13/06/2023	ES42 On 01-February-24			Bond Future	13.37	69.4496	69.4264	69.4496	0.00
13/06/2023	ES42 On 02-May-24			Bond Future	13.49	66.8543	66.8302	66.8543	0.00
13/06/2023	ES42 On 01-August-24			Bond Future	13.63	68.3904	68.3666	68.3904	0.00
13/06/2023	GOVI On 03-August-23			GOVI	861.78	861.1960	861.7750	861.1960	834.00
13/06/2023	GOVI On 03-August-23	837.23	Call	GOVI	245450	24	25	24	0.00
13/06/2023	GOVI On 03-August-23	837.21	Call	GOVI	245650	24	25	24	0.00
13/06/2023	GOVI On 03-August-23	837.22	Call	GOVI	245550	24	25	24	0.00
13/06/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23			GOVI	881.04	880.4490	881.0390	880.4490	0.00
13/06/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-November-23	885.82	Call	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
13/06/2023	GOVI On 02-November-23	885.81	Put	GOVI	47710	5	5	5	0.00
13/06/2023	GOVI On 02-November-23	885.82	Put	GOVI	47810	5	5	5	0.00
13/06/2023	GOVI On 02-November-23	885.80	Put	GOVI	47610	5	5	5	0.00
13/06/2023	GOVI On 01-February-24			GOVI	901.51	900.9040	901.5050	900.9040	0.00
13/06/2023	GOVI On 01-February-24	879.98	Call	GOVI	215250	21	22	21	0.00
13/06/2023	GOVI On 01-February-24	879.99	Call	GOVI	215150	21	22	21	0.00
13/06/2023	GOVI On 01-February-24	880.00	Call	GOVI	215050	21	22	21	0.00
13/06/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24			GOVI	922.95	922.3340	922.9490	922.3340	0.00
13/06/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 02-May-24	950.97	Put	GOVI	280210	29	28	29	0.00
13/06/2023	GOVI On 02-May-24	950.98	Put	GOVI	280310	29	28	29	0.00
13/06/2023	GOVI On 02-May-24	950.99	Put	GOVI	280410	29	28	29	0.00
13/06/2023	GOVI On 01-August-24			GOVI	944.05	943.4170	944.0480	943.4170	0.00
13/06/2023	GOVI On 01-August-24	943.37	Call	GOVI	6780	0	1	0	0.00
13/06/2023	GOVI On 01-August-24	943.38	Call	GOVI	6680	0	1	0	0.00
13/06/2023	GOVI On 01-August-24	943.39	Call	GOVI	6580	0	1	0	0.00
13/06/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
13/06/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
13/06/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2023	IGOV On 03-August-23			Index Future	328.84	329.2610	328.8380	329.2610	639.00
13/06/2023	IGOV On 02-November-23			Index Future	336.27	336.7020	336.2690	336.7020	16.00
13/06/2023	IGOV On 01-February-24			Index Future	344.16	344.6030	344.1580	344.6030	0.00
13/06/2023	IGOV On 02-May-24			Index Future	352.42	352.8760	352.4210	352.8760	0.00
13/06/2023	IGOV On 01-August-24			Index Future	360.55	361.0170	360.5510	361.0170	0.00
13/06/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	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
13/06/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/06/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/06/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/06/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/06/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/06/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/06/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/06/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/06/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/06/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/06/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/06/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/06/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/06/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/06/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.51	91.4950	91.4950	91.4950	0.00
13/06/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
13/06/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.79	91.2250	91.2100	91.2250	0.00
13/06/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.82	91.1850	91.1850	91.1850	0.00
13/06/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.87	91.1200	91.1300	91.1200	0.00
13/06/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.88	91.1000	91.1200	91.1000	0.00
13/06/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.92	91.0700	91.0800	91.0700	0.00
13/06/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.93	91.0300	91.0750	91.0300	0.00
13/06/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.82	91.1600	91.1800	91.1600	0.00
13/06/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.74	91.2650	91.2600	91.2650	0.00
13/06/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.55	91.4600	91.4500	91.4600	0.00
13/06/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.50	91.5150	91.5000	91.5150	0.00
13/06/2023	R035 On 03-August-23			Bond Future	11.89	84.9749	85.1665	84.9749	60,975.00
13/06/2023	R035 On 03-August-23	11.75	Call	Bond Future	1337	1	1	1	0.00
13/06/2023	R035 On 03-August-23	11.99	Call	Bond Future	1999	2	2	2	0.00
13/06/2023	R035 On 03-August-23	11.98	Call	Bond Future	1969	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R035 On 03-August-23	12.00	Call	Bond Future	2030	2	2	2	0.00
13/06/2023	R035 On 03-August-23	12.50	Call	Bond Future	3806	4	4	4	5,000.00
13/06/2023	R035 On 03-August-23	12.00	Put	Bond Future	1458	2	1	2	0.00
13/06/2023	R035 On 03-August-23	11.98	Put	Bond Future	1503	2	2	2	0.00
13/06/2023	R035 On 03-August-23	11.99	Put	Bond Future	1481	2	1	2	0.00
13/06/2023	R035 On 03-August-23	12.50	Put	Bond Future	644	1	1	1	0.00
13/06/2023	R035 On 03-August-23	11.75	Put	Bond Future	2106	2	2	2	4,870.00
13/06/2023	R035 On 02-November-23			Bond Future	12.00	82.3642	82.5589	82.3642	109,778.00
13/06/2023	R035 On 02-November-23	11.43	Call	Bond Future	1504	1	2	1	0.00
13/06/2023	R035 On 02-November-23	11.74	Call	Bond Future	2172	2	2	2	750.00
13/06/2023	R035 On 02-November-23	10.62	Call	Bond Future	486	0	0	0	400.00
13/06/2023	R035 On 02-November-23	12.24	Call	Bond Future	3566	3	4	3	750.00
13/06/2023	R035 On 02-November-23	12.85	Call	Bond Future	5647	6	6	6	0.00
13/06/2023	R035 On 02-November-23	13.59	Call	Bond Future	8470	8	8	8	0.00
13/06/2023	R035 On 02-November-23	11.12	Call	Bond Future	999	1	1	1	400.00
13/06/2023	R035 On 02-November-23	11.41	Call	Bond Future	1465	1	1	1	0.00
13/06/2023	R035 On 02-November-23	11.42	Call	Bond Future	1484	1	1	1	0.00
13/06/2023	R035 On 02-November-23	11.42	Put	Bond Future	4623	5	5	5	0.00
13/06/2023	R035 On 02-November-23	11.41	Put	Bond Future	4659	5	5	5	0.00
13/06/2023	R035 On 02-November-23	13.59	Put	Bond Future	689	1	1	1	750.00
13/06/2023	R035 On 02-November-23	12.85	Put	Bond Future	1350	1	1	1	400.00
13/06/2023	R035 On 02-November-23	12.24	Put	Bond Future	2322	2	2	2	0.00
13/06/2023	R035 On 02-November-23	11.12	Put	Bond Future	5826	6	6	6	0.00
13/06/2023	R035 On 02-November-23	10.62	Put	Bond Future	8233	8	8	8	0.00
13/06/2023	R035 On 02-November-23	11.74	Put	Bond Future	3561	4	4	4	0.00
13/06/2023	R035 On 02-November-23	11.43	Put	Bond Future	4587	5	5	5	0.00
13/06/2023	R035 On 01-February-24			Bond Future	12.10	84.2789	84.4773	84.2789	0.00
13/06/2023	R035 On 01-February-24	12.20	Call	Bond Future	3889	4	4	4	0.00
13/06/2023	R035 On 01-February-24	11.12	Call	Bond Future	1487	1	1	1	400.00
13/06/2023	R035 On 01-February-24	12.18	Call	Bond Future	3832	4	4	4	0.00
13/06/2023	R035 On 01-February-24	13.46	Call	Bond Future	8062	8	8	8	0.00
13/06/2023	R035 On 01-February-24	12.19	Call	Bond Future	3860	4	4	4	0.00
13/06/2023	R035 On 01-February-24	10.62	Call	Bond Future	883	1	1	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R035 On 01-February-24	10.62	Put	Bond Future	9092	9	9	9	0.00
13/06/2023	R035 On 01-February-24	12.19	Put	Bond Future	3419	4	3	4	0.00
13/06/2023	R035 On 01-February-24	11.12	Put	Bond Future	6805	7	7	7	0.00
13/06/2023	R035 On 01-February-24	12.18	Put	Bond Future	3442	4	3	4	0.00
13/06/2023	R035 On 01-February-24	13.46	Put	Bond Future	1467	2	1	2	400.00
13/06/2023	R035 On 01-February-24	12.20	Put	Bond Future	3396	3	3	3	0.00
13/06/2023	R035 On 02-May-24			Bond Future	12.19	81.7676	81.9703	81.7676	0.00
13/06/2023	R035 On 02-May-24	11.21	Call	Bond Future	1761	2	2	2	0.00
13/06/2023	R035 On 02-May-24	11.20	Call	Bond Future	1746	2	2	2	0.00
13/06/2023	R035 On 02-May-24	11.19	Call	Bond Future	1731	2	2	2	0.00
13/06/2023	R035 On 02-May-24	11.19	Put	Bond Future	7073	7	7	7	0.00
13/06/2023	R035 On 02-May-24	11.20	Put	Bond Future	7033	7	7	7	0.00
13/06/2023	R035 On 02-May-24	11.21	Put	Bond Future	6992	7	7	7	0.00
13/06/2023	R035 On 01-August-24			Bond Future	12.30	83.6318	83.8401	83.6318	0.00
13/06/2023	R035 On 01-August-24	11.79	Call	Bond Future	2918	3	3	3	0.00
13/06/2023	R035 On 01-August-24	11.80	Call	Bond Future	2939	3	3	3	0.00
13/06/2023	R035 On 01-August-24	11.81	Call	Bond Future	2961	3	3	3	0.00
13/06/2023	R035 On 01-August-24	11.79	Put	Bond Future	5545	6	6	6	0.00
13/06/2023	R035 On 01-August-24	11.80	Put	Bond Future	5514	6	6	6	0.00
13/06/2023	R035 On 01-August-24	11.81	Put	Bond Future	5483	6	5	6	0.00
13/06/2023	R053 On 03-August-23			Bond Future	12.38	98.2708	98.1940	98.2708	0.00
13/06/2023	R053 On 03-August-23	12.70	Call	Bond Future	3864	4	4	4	0.00
13/06/2023	R053 On 03-August-23	12.71	Call	Bond Future	3912	4	4	4	0.00
13/06/2023	R053 On 03-August-23	12.72	Call	Bond Future	3959	4	4	4	0.00
13/06/2023	R053 On 03-August-23	12.72	Put	Bond Future	1471	1	1	1	0.00
13/06/2023	R053 On 03-August-23	12.71	Put	Bond Future	1494	1	1	1	0.00
13/06/2023	R053 On 03-August-23	12.70	Put	Bond Future	1518	2	2	2	0.00
13/06/2023	R053 On 02-November-23			Bond Future	12.48	94.6022	94.5222	94.6022	1,349.00
13/06/2023	R053 On 02-November-23	12.83	Call	Bond Future	5658	6	6	6	0.00
13/06/2023	R053 On 02-November-23	12.81	Call	Bond Future	5570	6	6	6	0.00
13/06/2023	R053 On 02-November-23	12.82	Call	Bond Future	5614	6	6	6	0.00
13/06/2023	R053 On 02-November-23	12.82	Put	Bond Future	3189	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R053 On 02-November-23	12.81	Put	Bond Future	3215	3	3	3	0.00
13/06/2023	R053 On 02-November-23	12.83	Put	Bond Future	3164	3	3	3	0.00
13/06/2023	R053 On 01-February-24			Bond Future	12.58	96.8018	96.7191	96.8018	0.00
13/06/2023	R053 On 01-February-24	12.94	Call	Bond Future	6687	7	7	7	0.00
13/06/2023	R053 On 01-February-24	12.92	Call	Bond Future	6603	7	7	7	0.00
13/06/2023	R053 On 01-February-24	12.93	Call	Bond Future	6645	7	7	7	0.00
13/06/2023	R053 On 01-February-24	12.94	Put	Bond Future	4128	4	4	4	0.00
13/06/2023	R053 On 01-February-24	12.92	Put	Bond Future	4181	4	4	4	0.00
13/06/2023	R053 On 01-February-24	12.93	Put	Bond Future	4154	4	4	4	0.00
13/06/2023	R053 On 02-May-24			Bond Future	12.67	93.2373	93.1522	93.2373	0.00
13/06/2023	R053 On 02-May-24	13.02	Call	Bond Future	7396	7	7	7	0.00
13/06/2023	R053 On 02-May-24	13.03	Call	Bond Future	7436	7	7	7	0.00
13/06/2023	R053 On 02-May-24	13.04	Call	Bond Future	7477	8	7	8	0.00
13/06/2023	R053 On 02-May-24	13.02	Put	Bond Future	4955	5	5	5	0.00
13/06/2023	R053 On 02-May-24	13.03	Put	Bond Future	4928	5	5	5	0.00
13/06/2023	R053 On 02-May-24	13.04	Put	Bond Future	4901	5	5	5	0.00
13/06/2023	R053 On 01-August-24			Bond Future	12.78	95.3612	95.2753	95.3612	0.00
13/06/2023	R053 On 01-August-24	13.15	Call	Bond Future	8050	8	8	8	0.00
13/06/2023	R053 On 01-August-24	13.14	Call	Bond Future	8010	8	8	8	0.00
13/06/2023	R053 On 01-August-24	13.13	Call	Bond Future	7971	8	8	8	0.00
13/06/2023	R053 On 01-August-24	13.13	Put	Bond Future	5560	6	6	6	0.00
13/06/2023	R053 On 01-August-24	13.14	Put	Bond Future	5533	6	6	6	0.00
13/06/2023	R053 On 01-August-24	13.15	Put	Bond Future	5506	5	6	5	0.00
13/06/2023	R186 On 03-August-23			Bond Future	9.47	104.2615	104.2553	104.2615	73,345.00
13/06/2023	R186 On 03-August-23	9.73	Call	Bond Future	1320	1	1	1	0.00
13/06/2023	R186 On 03-August-23	9.75	Call	Bond Future	1359	1	1	1	0.00
13/06/2023	R186 On 03-August-23	9.74	Call	Bond Future	1340	1	1	1	0.00
13/06/2023	R186 On 03-August-23	9.74	Put	Bond Future	577	1	1	1	0.00
13/06/2023	R186 On 03-August-23	9.73	Put	Bond Future	586	1	1	1	0.00
13/06/2023	R186 On 03-August-23	9.75	Put	Bond Future	568	1	1	1	0.00
13/06/2023	R186 On 02-November-23			Bond Future	9.51	106.5931	106.5853	106.5931	14,654.00
13/06/2023	R186 On 02-November-23	10.42	Call	Bond Future	2994	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R186 On 02-November-23	9.38	Call	Bond Future	1206	1	1	1	0.00
13/06/2023	R186 On 02-November-23	9.39	Call	Bond Future	1219	1	1	1	0.00
13/06/2023	R186 On 02-November-23	9.15	Call	Bond Future	929	1	1	1	1,715.00
13/06/2023	R186 On 02-November-23	9.40	Call	Bond Future	1232	1	1	1	0.00
13/06/2023	R186 On 02-November-23	9.40	Put	Bond Future	1528	2	2	2	0.00
13/06/2023	R186 On 02-November-23	9.39	Put	Bond Future	1542	2	2	2	0.00
13/06/2023	R186 On 02-November-23	9.38	Put	Bond Future	1556	2	2	2	0.00
13/06/2023	R186 On 02-November-23	10.42	Put	Bond Future	581	1	1	1	1,715.00
13/06/2023	R186 On 02-November-23	9.15	Put	Bond Future	1904	2	2	2	0.00
13/06/2023	R186 On 01-February-24			Bond Future	9.52	103.7579	103.7489	103.7579	0.00
13/06/2023	R186 On 01-February-24	9.52	Call	Bond Future	1642	2	2	2	0.00
13/06/2023	R186 On 01-February-24	9.51	Call	Bond Future	1628	2	2	2	0.00
13/06/2023	R186 On 01-February-24	9.50	Call	Bond Future	1614	2	2	2	0.00
13/06/2023	R186 On 01-February-24	9.52	Put	Bond Future	1631	2	2	2	0.00
13/06/2023	R186 On 01-February-24	9.50	Put	Bond Future	1653	2	2	2	0.00
13/06/2023	R186 On 01-February-24	9.51	Put	Bond Future	1642	2	2	2	0.00
13/06/2023	R186 On 02-May-24			Bond Future	9.50	106.2273	106.2177	106.2273	0.00
13/06/2023	R186 On 02-May-24	8.00	Call	Bond Future	438	0	0	0	0.00
13/06/2023	R186 On 02-May-24	9.73	Call	Bond Future	2096	2	2	2	2,030.00
13/06/2023	R186 On 02-May-24	7.99	Call	Bond Future	434	0	0	0	0.00
13/06/2023	R186 On 02-May-24	10.40	Call	Bond Future	3144	3	3	3	0.00
13/06/2023	R186 On 02-May-24	8.01	Call	Bond Future	443	0	0	0	0.00
13/06/2023	R186 On 02-May-24	8.01	Put	Bond Future	3952	4	4	4	0.00
13/06/2023	R186 On 02-May-24	9.73	Put	Bond Future	1560	2	2	2	0.00
13/06/2023	R186 On 02-May-24	10.40	Put	Bond Future	1085	1	1	1	2,030.00
13/06/2023	R186 On 02-May-24	7.99	Put	Bond Future	3992	4	4	4	0.00
13/06/2023	R186 On 02-May-24	8.00	Put	Bond Future	3972	4	4	4	0.00
13/06/2023	R186 On 01-August-24			Bond Future	9.52	103.3388	103.3301	103.3388	0.00
13/06/2023	R186 On 01-August-24	8.70	Call	Bond Future	926	1	1	1	0.00
13/06/2023	R186 On 01-August-24	8.68	Call	Bond Future	911	1	1	1	0.00
13/06/2023	R186 On 01-August-24	8.69	Call	Bond Future	918	1	1	1	0.00
13/06/2023	R186 On 01-August-24	8.70	Put	Bond Future	2682	3	3	3	0.00
13/06/2023	R186 On 01-August-24	8.68	Put	Bond Future	2711	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R186 On 01-August-24	8.69	Put	Bond Future	2696	3	3	3	0.00
13/06/2023	R197 On 03-August-23			Bond Future	337.43	337.1325	337.4317	337.1325	44.00
13/06/2023	R197 On 02-November-23			Bond Future	345.06	344.7539	345.0552	344.7539	0.00
13/06/2023	R202 On 03-August-23			Bond Future	250.41	250.2202	250.4079	250.2202	5,336.00
13/06/2023	R202 On 02-November-23			Bond Future	256.07	255.8769	256.0652	255.8769	0.00
13/06/2023	R202 On 01-February-24			Bond Future	257.08	256.8918	257.0832	256.8918	0.00
13/06/2023	R202 On 02-May-24			Bond Future	263.26	263.0607	263.2556	263.0607	0.00
13/06/2023	R202 On 01-August-24			Bond Future	264.18	263.9783	264.1824	263.9783	0.00
13/06/2023	R209 On 03-August-23			Bond Future	11.94	65.4140	65.5314	65.4140	11,456.00
13/06/2023	R209 On 03-August-23	10.75	Call	Bond Future	73	0	0	0	7,000.00
13/06/2023	R209 On 03-August-23	11.95	Call	Bond Future	1522	1	2	1	0.00
13/06/2023	R209 On 03-August-23	11.25	Call	Bond Future	341	0	0	0	7,000.00
13/06/2023	R209 On 03-August-23	10.00	Call	Bond Future	4	0	0	0	1,800.00
13/06/2023	R209 On 03-August-23	10.70	Call	Bond Future	62	0	0	0	1,800.00
13/06/2023	R209 On 03-August-23	12.00	Call	Bond Future	1648	2	2	2	0.00
13/06/2023	R209 On 03-August-23	11.93	Call	Bond Future	1473	1	1	1	0.00
13/06/2023	R209 On 03-August-23	11.94	Call	Bond Future	1497	1	1	1	0.00
13/06/2023	R209 On 03-August-23	12.00	Put	Bond Future	1379	1	1	1	1,750.00
13/06/2023	R209 On 03-August-23	11.25	Put	Bond Future	3704	4	4	4	0.00
13/06/2023	R209 On 03-August-23	11.95	Put	Bond Future	1486	2	1	2	0.00
13/06/2023	R209 On 03-August-23	10.00	Put	Bond Future	10095	10	10	10	0.00
13/06/2023	R209 On 03-August-23	11.93	Put	Bond Future	1531	2	2	2	0.00
13/06/2023	R209 On 03-August-23	11.94	Put	Bond Future	1508	2	2	2	0.00
13/06/2023	R209 On 03-August-23	10.75	Put	Bond Future	6022	6	6	6	0.00
13/06/2023	R209 On 03-August-23	10.70	Put	Bond Future	6276	6	6	6	0.00
13/06/2023	R209 On 02-November-23			Bond Future	12.04	63.7229	63.8420	63.7229	497.00
13/06/2023	R209 On 02-November-23	11.35	Call	Bond Future	1130	1	1	1	0.00
13/06/2023	R209 On 02-November-23	11.34	Call	Bond Future	1115	1	1	1	0.00
13/06/2023	R209 On 02-November-23	11.33	Call	Bond Future	1099	1	1	1	0.00
13/06/2023	R209 On 02-November-23	11.33	Put	Bond Future	4493	5	4	5	0.00
13/06/2023	R209 On 02-November-23	11.34	Put	Bond Future	4458	5	4	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
13/06/2023	R209 On 02-November-23	11.35	Put	Bond Future	4424	5	4	5	0.00
13/06/2023	R209 On 01-February-24			Bond Future	12.13	65.2044	65.3257	65.2044	0.00
13/06/2023	R209 On 01-February-24	12.13	Call	Bond Future	3192	3	3	3	0.00
13/06/2023	R209 On 01-February-24	12.12	Call	Bond Future	3168	3	3	3	0.00
13/06/2023	R209 On 01-February-24	12.14	Call	Bond Future	3216	3	3	3	0.00
13/06/2023	R209 On 01-February-24	12.14	Put	Bond Future	3148	3	3	3	0.00
13/06/2023	R209 On 01-February-24	12.13	Put	Bond Future	3169	3	3	3	0.00
13/06/2023	R209 On 01-February-24	12.12	Put	Bond Future	3190	3	3	3	0.00
13/06/2023	R209 On 02-May-24			Bond Future	12.21	63.6010	63.7250	63.6010	0.00
13/06/2023	R209 On 02-May-24	11.19	Call	Bond Future	1495	1	1	1	0.00
13/06/2023	R209 On 02-May-24	11.18	Call	Bond Future	1482	1	1	1	0.00
13/06/2023	R209 On 02-May-24	11.17	Call	Bond Future	1470	1	1	1	0.00
13/06/2023	R209 On 02-May-24	11.17	Put	Bond Future	6401	6	6	6	0.00
13/06/2023	R209 On 02-May-24	11.18	Put	Bond Future	6364	6	6	6	0.00
13/06/2023	R209 On 02-May-24	11.19	Put	Bond Future	6327	6	6	6	0.00
13/06/2023	R209 On 01-August-24			Bond Future	12.31	65.0508	65.1784	65.0508	0.00
13/06/2023	R209 On 01-August-24	11.79	Call	Bond Future	2562	3	3	3	0.00
13/06/2023	R209 On 01-August-24	11.78	Call	Bond Future	2543	2	3	2	0.00
13/06/2023	R209 On 01-August-24	11.80	Call	Bond Future	2581	3	3	3	0.00
13/06/2023	R209 On 01-August-24	11.80	Put	Bond Future	4904	5	5	5	0.00
13/06/2023	R209 On 01-August-24	11.79	Put	Bond Future	4932	5	5	5	0.00
13/06/2023	R209 On 01-August-24	11.78	Put	Bond Future	4960	5	5	5	0.00
13/06/2023	R210 On 03-August-23			Bond Future	228.77	229.1297	228.7675	229.1297	421.00
13/06/2023	R210 On 02-November-23			Bond Future	230.76	231.1285	230.7551	231.1285	0.00
13/06/2023	R210 On 01-February-24			Bond Future	236.17	236.5534	236.1693	236.5534	0.00
13/06/2023	R210 On 02-May-24			Bond Future	238.56	238.9503	238.5569	238.9503	0.00
13/06/2023	R210 On 01-August-24			Bond Future	244.06	244.4573	244.0576	244.4573	0.00
13/06/2023	R213 On 03-August-23			Bond Future	11.16	82.0538	82.1850	82.0538	23,526.00
13/06/2023	R213 On 03-August-23	11.61	Call	Bond Future	2630	3	3	3	0.00
13/06/2023	R213 On 03-August-23	11.62	Call	Bond Future	2661	3	3	3	0.00
13/06/2023	R213 On 03-August-23	11.63	Call	Bond Future	2693	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R213 On 03-August-23	11.62	Put	Bond Future	692	1	1	1	0.00
13/06/2023	R213 On 03-August-23	11.63	Put	Bond Future	681	1	1	1	0.00
13/06/2023	R213 On 03-August-23	11.61	Put	Bond Future	702	1	1	1	0.00
13/06/2023	R213 On 02-November-23			Bond Future	11.25	80.3308	80.4638	80.3308	11,538.00
13/06/2023	R213 On 02-November-23	11.44	Call	Bond Future	2722	3	3	3	750.00
13/06/2023	R213 On 02-November-23	11.12	Call	Bond Future	2008	2	2	2	0.00
13/06/2023	R213 On 02-November-23	12.70	Call	Bond Future	6418	6	6	6	0.00
13/06/2023	R213 On 02-November-23	11.11	Call	Bond Future	1988	2	2	2	0.00
13/06/2023	R213 On 02-November-23	11.13	Call	Bond Future	2028	2	2	2	0.00
13/06/2023	R213 On 02-November-23	10.94	Call	Bond Future	1664	2	2	2	750.00
13/06/2023	R213 On 02-November-23	10.94	Put	Bond Future	3007	3	3	3	0.00
13/06/2023	R213 On 02-November-23	11.13	Put	Bond Future	2557	3	3	3	0.00
13/06/2023	R213 On 02-November-23	11.11	Put	Bond Future	2602	3	3	3	0.00
13/06/2023	R213 On 02-November-23	12.70	Put	Bond Future	603	1	1	1	750.00
13/06/2023	R213 On 02-November-23	11.12	Put	Bond Future	2580	3	3	3	0.00
13/06/2023	R213 On 02-November-23	11.44	Put	Bond Future	1945	2	2	2	0.00
13/06/2023	R213 On 01-February-24			Bond Future	11.35	82.1980	82.3333	82.1980	0.00
13/06/2023	R213 On 01-February-24	11.72	Call	Bond Future	3691	4	4	4	0.00
13/06/2023	R213 On 01-February-24	11.70	Call	Bond Future	3641	4	4	4	0.00
13/06/2023	R213 On 01-February-24	11.71	Call	Bond Future	3665	4	4	4	0.00
13/06/2023	R213 On 01-February-24	11.71	Put	Bond Future	2183	2	2	2	0.00
13/06/2023	R213 On 01-February-24	11.70	Put	Bond Future	2199	2	2	2	0.00
13/06/2023	R213 On 01-February-24	11.72	Put	Bond Future	2168	2	2	2	0.00
13/06/2023	R213 On 02-May-24			Bond Future	11.42	80.5913	80.7295	80.5913	0.00
13/06/2023	R213 On 02-May-24	10.28	Call	Bond Future	1223	1	1	1	0.00
13/06/2023	R213 On 02-May-24	10.29	Call	Bond Future	1234	1	1	1	0.00
13/06/2023	R213 On 02-May-24	10.30	Call	Bond Future	1245	1	1	1	0.00
13/06/2023	R213 On 02-May-24	10.30	Put	Bond Future	5923	6	6	6	0.00
13/06/2023	R213 On 02-May-24	10.29	Put	Bond Future	5955	6	6	6	0.00
13/06/2023	R213 On 02-May-24	10.28	Put	Bond Future	5988	6	6	6	0.00
13/06/2023	R213 On 01-August-24			Bond Future	11.52	82.4296	82.5719	82.4296	0.00
13/06/2023	R213 On 01-August-24	10.88	Call	Bond Future	2122	2	2	2	0.00
13/06/2023	R213 On 01-August-24	10.86	Call	Bond Future	2090	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R213 On 01-August-24	10.87	Call	Bond Future	2105	2	2	2	0.00
13/06/2023	R213 On 01-August-24	10.87	Put	Bond Future	4712	5	5	5	0.00
13/06/2023	R213 On 01-August-24	10.86	Put	Bond Future	4737	5	5	5	0.00
13/06/2023	R213 On 01-August-24	10.88	Put	Bond Future	4688	5	5	5	0.00
13/06/2023	R214 On 03-August-23			Bond Future	12.24	61.7758	61.7492	61.7758	20,463.00
13/06/2023	R214 On 03-August-23	12.16	Call	Bond Future	1357	1	1	1	0.00
13/06/2023	R214 On 03-August-23	12.14	Call	Bond Future	1311	1	1	1	0.00
13/06/2023	R214 On 03-August-23	12.15	Call	Bond Future	1334	1	1	1	0.00
13/06/2023	R214 On 03-August-23	12.15	Put	Bond Future	1775	2	2	2	0.00
13/06/2023	R214 On 03-August-23	12.14	Put	Bond Future	1800	2	2	2	0.00
13/06/2023	R214 On 03-August-23	12.16	Put	Bond Future	1750	2	2	2	0.00
13/06/2023	R214 On 02-November-23			Bond Future	12.34	59.8534	59.8254	59.8534	12.00
13/06/2023	R214 On 02-November-23	11.45	Call	Bond Future	892	1	1	1	0.00
13/06/2023	R214 On 02-November-23	11.47	Call	Bond Future	915	1	1	1	0.00
13/06/2023	R214 On 02-November-23	11.46	Call	Bond Future	903	1	1	1	0.00
13/06/2023	R214 On 02-November-23	11.46	Put	Bond Future	5284	5	5	5	0.00
13/06/2023	R214 On 02-November-23	11.45	Put	Bond Future	5325	5	5	5	0.00
13/06/2023	R214 On 02-November-23	11.47	Put	Bond Future	5243	5	5	5	0.00
13/06/2023	R214 On 01-February-24			Bond Future	12.43	61.2448	61.2156	61.2448	0.00
13/06/2023	R214 On 01-February-24	12.14	Call	Bond Future	2605	3	3	3	0.00
13/06/2023	R214 On 01-February-24	12.15	Call	Bond Future	2627	3	3	3	0.00
13/06/2023	R214 On 01-February-24	12.16	Call	Bond Future	2649	3	3	3	0.00
13/06/2023	R214 On 01-February-24	12.16	Put	Bond Future	3944	4	4	4	0.00
13/06/2023	R214 On 01-February-24	12.15	Put	Bond Future	3970	4	4	4	0.00
13/06/2023	R214 On 01-February-24	12.14	Put	Bond Future	3996	4	4	4	0.00
13/06/2023	R214 On 02-May-24			Bond Future	12.52	59.3941	59.3639	59.3941	0.00
13/06/2023	R214 On 02-May-24	11.48	Call	Bond Future	1600	2	2	2	0.00
13/06/2023	R214 On 02-May-24	11.46	Call	Bond Future	1573	2	2	2	0.00
13/06/2023	R214 On 02-May-24	11.47	Call	Bond Future	1586	2	2	2	0.00
13/06/2023	R214 On 02-May-24	11.47	Put	Bond Future	6726	7	7	7	0.00
13/06/2023	R214 On 02-May-24	11.46	Put	Bond Future	6765	7	7	7	0.00
13/06/2023	R214 On 02-May-24	11.48	Put	Bond Future	6687	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2023	R214 On 01-August-24			Bond Future	12.61	60.7482	60.7180	60.7482	0.00
13/06/2023	R214 On 01-August-24	12.16	Call	Bond Future	2893	3	3	3	0.00
13/06/2023	R214 On 01-August-24	12.17	Call	Bond Future	2913	3	3	3	0.00
13/06/2023	R214 On 01-August-24	12.18	Call	Bond Future	2934	3	3	3	0.00
13/06/2023	R214 On 01-August-24	12.18	Put	Bond Future	4958	5	5	5	0.00
13/06/2023	R214 On 01-August-24	12.17	Put	Bond Future	4985	5	5	5	0.00
13/06/2023	R214 On 01-August-24	12.16	Put	Bond Future	5013	5	5	5	0.00
13/06/2023	R248 On 03-August-23			Bond Future	12.33	76.2923	76.2907	76.2923	240,009.00
13/06/2023	R248 On 03-August-23	12.09	Call	Bond Future	1230	1	1	1	0.00
13/06/2023	R248 On 03-August-23	12.10	Call	Bond Future	1254	1	1	1	0.00
13/06/2023	R248 On 03-August-23	12.30	Call	Bond Future	1792	2	2	2	1,100.00
13/06/2023	R248 On 03-August-23	13.20	Call	Bond Future	5209	5	5	5	0.00
13/06/2023	R248 On 03-August-23	11.80	Call	Bond Future	657	1	1	1	1,100.00
13/06/2023	R248 On 03-August-23	12.11	Call	Bond Future	1278	1	1	1	0.00
13/06/2023	R248 On 03-August-23	12.11	Put	Bond Future	2601	3	3	3	0.00
13/06/2023	R248 On 03-August-23	11.80	Put	Bond Future	3879	4	4	4	0.00
13/06/2023	R248 On 03-August-23	13.20	Put	Bond Future	478	0	0	0	1,100.00
13/06/2023	R248 On 03-August-23	12.30	Put	Bond Future	1991	2	2	2	0.00
13/06/2023	R248 On 03-August-23	12.10	Put	Bond Future	2637	3	3	3	0.00
13/06/2023	R248 On 03-August-23	12.09	Put	Bond Future	2673	3	3	3	0.00
13/06/2023	R248 On 02-November-23			Bond Future	12.44	73.5511	73.5483	73.5511	11,069.00
13/06/2023	R248 On 02-November-23	11.80	Call	Bond Future	1603	2	2	2	220.00
13/06/2023	R248 On 02-November-23	11.49	Call	Bond Future	1041	1	1	1	0.00
13/06/2023	R248 On 02-November-23	12.50	Call	Bond Future	3441	3	3	3	220.00
13/06/2023	R248 On 02-November-23	13.60	Call	Bond Future	7385	7	7	7	0.00
13/06/2023	R248 On 02-November-23	11.47	Call	Bond Future	1013	1	1	1	0.00
13/06/2023	R248 On 02-November-23	11.48	Call	Bond Future	1027	1	1	1	0.00
13/06/2023	R248 On 02-November-23	11.49	Put	Bond Future	6837	7	7	7	0.00
13/06/2023	R248 On 02-November-23	13.60	Put	Bond Future	1240	1	1	1	220.00
13/06/2023	R248 On 02-November-23	11.47	Put	Bond Future	6941	7	7	7	0.00
13/06/2023	R248 On 02-November-23	11.48	Put	Bond Future	6889	7	7	7	0.00
13/06/2023	R248 On 02-November-23	11.80	Put	Bond Future	5413	5	5	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
13/06/2023	R248 On 02-November-23	12.50	Put	Bond Future	3079	3	3	3	0.00
13/06/2023	R248 On 01-February-24			Bond Future	12.53	75.2609	75.2573	75.2609	0.00
13/06/2023	R248 On 01-February-24	12.16	Call	Bond Future	2984	3	3	3	0.00
13/06/2023	R248 On 01-February-24	12.14	Call	Bond Future	2933	3	3	3	0.00
13/06/2023	R248 On 01-February-24	12.15	Call	Bond Future	2959	3	3	3	0.00
13/06/2023	R248 On 01-February-24	12.15	Put	Bond Future	5185	5	5	5	0.00
13/06/2023	R248 On 01-February-24	12.14	Put	Bond Future	5220	5	5	5	0.00
13/06/2023	R248 On 01-February-24	12.16	Put	Bond Future	5151	5	5	5	0.00
13/06/2023	R248 On 02-May-24			Bond Future	12.62	72.5986	72.5947	72.5986	13,000.00
13/06/2023	R248 On 02-May-24	11.48	Call	Bond Future	1992	2	2	2	0.00
13/06/2023	R248 On 02-May-24	11.46	Call	Bond Future	1959	2	2	2	0.00
13/06/2023	R248 On 02-May-24	11.47	Call	Bond Future	1976	2	2	2	0.00
13/06/2023	R248 On 02-May-24	11.48	Put	Bond Future	8886	9	9	9	0.00
13/06/2023	R248 On 02-May-24	11.46	Put	Bond Future	8985	9	9	9	0.00
13/06/2023	R248 On 02-May-24	11.47	Put	Bond Future	8936	9	9	9	0.00
13/06/2023	R248 On 01-August-24			Bond Future	12.72	74.2534	74.2502	74.2534	0.00
13/06/2023	R248 On 01-August-24	12.32	Call	Bond Future	4001	4	4	4	0.00
13/06/2023	R248 On 01-August-24	12.30	Call	Bond Future	3949	4	4	4	0.00
13/06/2023	R248 On 01-August-24	12.31	Call	Bond Future	3975	4	4	4	0.00
13/06/2023	R248 On 01-August-24	12.31	Put	Bond Future	6305	6	6	6	0.00
13/06/2023	R248 On 01-August-24	12.30	Put	Bond Future	6338	6	6	6	0.00
13/06/2023	R248 On 01-August-24	12.32	Put	Bond Future	6273	6	6	6	0.00